

THEAM QUANT SICAV



SEMI-ANNUAL REPORT at 30/06/2021
R.C.S. Luxembourg B 183 490



BNP PARIBAS
ASSET MANAGEMENT

The asset manager
for a changing
world



BNP PARIBAS
ASSET MANAGEMENT

The asset manager for a changing world

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Organisation

Registered office

60 Avenue J.F. Kennedy, L-1855 Luxembourg, Grand Duchy of Luxembourg

Board of Directors

Chairman

Mr. Laurent GAUDE, Head of Multi Asset, Quantitative and Solutions (MAQS) Business Management & CIB Services, BNP PARIBAS ASSET MANAGEMENT France, Paris

Members

Ms. Isabelle BOURCIER, Global Head of Quantitative and Index (MAQS), BNP PARIBAS ASSET MANAGEMENT France, Paris

Mr. Stephane BRUNET, Chief Executive Officer, BNP PARIBAS ASSET MANAGEMENT Luxembourg, Luxembourg

Mr. Laurent BUGEAUD, Head of GM Strategic Governance, BNP PARIBAS, Paris

Mr. Renaud DAUTCOURT, Chief Global Index Administration Officer, BNP PARIBAS, Paris (since 2 June 2021)

Management Company

BNP PARIBAS ASSET MANAGEMENT France is a Management Company in the meaning of Chapter 15 of the Luxembourg Law of 17 December 2010 concerning undertakings for collective investment, as amended.

The Management Company performs the functions of administration, portfolio management and marketing duties.

Effective Investment Manager

BNP PARIBAS ASSET MANAGEMENT France, 1 Boulevard Haussmann, F-75009 Paris, France

NAV Calculation, Registrar and Transfer Agent

BNP Paribas Securities Services, Luxembourg Branch, 60 Avenue J.F. Kennedy, L-1855 Luxembourg, Grand Duchy of Luxembourg

Depository

BNP Paribas Securities Services, Luxembourg Branch, 60 Avenue J.F. Kennedy, L-1855 Luxembourg, Grand Duchy of Luxembourg

Legal and Tax Advisor

Allen & Overy, Société en Commandite Simple, 33 Avenue J.F. Kennedy, L-1855 Luxembourg, Grand Duchy of Luxembourg

Auditor

PricewaterhouseCoopers, Société coopérative, 2 Rue Gerhard Mercator, B.P. 1443, L-1014 Luxembourg, Grand Duchy of Luxembourg

Information

THEAM QUANT (“the Company”) is an open-ended investment company (*Société d'Investissement à Capital Variable* - abbreviated to SICAV), incorporated under the Luxembourg law on 31 December 2013.

The Company is currently governed by the provisions of Part I of the Law of 17 December 2010, as amended, governing Undertakings for Collective Investment, as well as by Directive 2009/65 as amended by the Directive 2014/91.

The Company’s capital is expressed in euros (“EUR”) and is at all times equal to the total net assets of the various sub-funds. It is represented by fully paid-up shares issued without a designated par value. The capital varies automatically without the notification and specific recording measures required for increases and decreases in the capital of limited companies. Its minimum capital is defined by the Law.

The Company is registered in the Luxembourg Trade Register under the number B 183 490.

Information to the Shareholders

The Articles of Association of the Management Company, the Prospectus, Management Regulations and latest annual and semi-annual reports may be obtained free of charge from the registered office of the Company.

Except for newspaper publications required by Law, the official media to obtain any notice to shareholders will be the website: www.bnpparibas-am.com.

Documents and information are also available on the website: www.bnpparibas-am.com.

The annual report is made public within four months of the end of the financial year and the interim report within two months of the end of the half-year.

As to net asset values and dividends, the Company publishes the legally required information in the Grand Duchy of Luxembourg and in all other countries where the shares are publicly offered.

This information is also available on the website: www.bnpparibas-am.com.

Net asset values are calculated every full bank business day in Luxembourg, excepted for some sub-funds. Additional information can be found in the Prospectus.

THEAM QUANT

Financial statements at 30/06/2021

		THEAM Quant - Absolute Alpha	THEAM Quant - Alpha Commodity	THEAM Quant - Bond Europe Climate Carbon Offset Plan	THEAM Quant - Enhanced Government Bonds Global
	Expressed in Notes	EUR	USD	EUR	EUR
Statement of net assets					
Assets		1 334 169	1 894 753	747 253	2 925 345
<i>Securities portfolio at cost price</i>		1 149 471	1 735 761	685 397	2 490 218
<i>Unrealised gain/(loss) on securities portfolio</i>		71 273	85 061	12 052	102 358
Securities portfolio at market value	2	1 220 744	1 820 822	697 449	2 592 576
Net Unrealised gain on financial instruments	10,11	113 425	57 039	0	181 456
Cash at banks and time deposits		0	16 892	49 804	151 313
Other assets		0	0	0	0
Liabilities		11 471	2 653	1 056	1 873
Bank overdrafts		9 538	0	0	0
Net Unrealised loss on financial instruments	10,11	0	0	89	0
Other liabilities		1 933	2 653	967	1 873
Net asset value		1 322 698	1 892 100	746 197	2 923 472
Statement of operations and changes in net assets					
Income on investments and assets	2	0	19 167	0	0
Management fees	3	3 894	7 675	633	2 470
Bank interest		104	242	0	253
Other fees	5	1 792	4 875	494	2 810
Taxes	6	66	98	63	216
Transaction fees	15	0	0	0	0
Distribution fees	4	0	0	0	0
Total expenses		5 856	12 890	1 190	5 749
Net result from investments		(5 856)	6 277	(1 190)	(5 749)
Net realised result on:					
Investments securities	2	275 073	4 287 143	5 041	503 586
Financial instruments	2	(253 518)	(230 745)	(19 618)	(459 065)
Net realised result		15 699	4 062 675	(15 767)	38 772
Movement on net unrealised gain/(loss) on:					
Investments securities	2	(74 767)	(3 711 618)	12 052	(133 392)
Financial instruments	2	135 894	(307 165)	(89)	2 741
Change in net assets due to operations		76 826	43 892	(3 804)	(91 879)
Net subscriptions/(redemptions)		(215 106)	(20 881 436)	750 001	0
Dividends paid	7	0	0	0	0
Increase/(Decrease) in net assets during the year/period		(138 280)	(20 837 544)	746 197	(91 879)
Net assets at the beginning of the financial year/period		1 460 978	22 729 644	0	3 015 351
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		1 322 698	1 892 100	746 197	2 923 472

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THEAM Quant - Equity Euro Long Dividends	THEAM Quant - Equity Europe Climate Care	THEAM Quant - Equity Europe Climate Care Protection 90%	THEAM Quant - Equity Europe DEFI	THEAM Quant - Equity Europe Factor Defensive	THEAM Quant - Equity Europe GURU
EUR	EUR	EUR	EUR	EUR	EUR
12 362 254	222 656 411	52 565 297	36 044 987	150 052 594	201 367 522
11 320 444	204 871 321	49 390 889	31 533 394	136 052 160	205 295 968
188 691	7 538 351	1 094 463	2 206 826	12 617 310	(9 825 391)
11 509 135	212 409 672	50 485 352	33 740 220	148 669 470	195 470 577
215 377	6 175 467	0	312 284	39 433	4 488 990
637 742	3 441 410	2 056 645	1 992 233	1 343 691	1 309 454
0	629 862	23 300	250	0	98 501
22 869	1 596 689	2 169 121	47 481	594 419	925 982
0	0	0	0	0	0
0	0	1 753 894	0	0	0
22 869	1 596 689	415 227	47 481	594 419	925 982
12 339 385	221 059 722	50 396 176	35 997 506	149 458 175	200 441 540
957	20 389	0	1 166	9 952	12 872
45 303	809 222	383 198	61 294	376 644	1 076 165
1 991	34 429	15 460	4 023	22 468	36 219
16 977	344 045	103 174	45 021	163 826	329 919
1 590	33 040	13 348	1 797	10 451	42 527
0	0	0	0	50 310	0
0	0	0	0	0	1 658
65 861	1 220 736	515 180	112 135	623 699	1 486 488
(64 904)	(1 200 347)	(515 180)	(110 969)	(613 747)	(1 473 616)
330 145	34 186 600	14 259 392	5 432 320	18 686 200	22 474 821
1 283 694	(8 611 123)	(14 173 122)	417 967	11 009 784	17 756 892
1 548 935	24 375 130	(428 910)	5 739 318	29 082 237	38 758 097
914 436	(10 089 067)	(4 280 501)	(920 044)	(4 475 912)	(2 203 869)
(882 644)	9 592 968	7 488 256	1 974 745	(3 621 723)	(6 217 518)
1 580 727	23 879 031	2 778 845	6 794 019	20 984 602	30 336 710
0	(2 979 120)	(22 995 698)	(11 692 393)	1 651 062	(46 740 533)
0	(659 874)	0	(209)	(2 024 421)	(347 297)
1 580 727	20 240 037	(20 216 853)	(4 898 583)	20 611 243	(16 751 120)
10 758 658	200 819 685	70 613 029	40 896 089	128 846 932	217 192 660
0	0	0	0	0	0
12 339 385	221 059 722	50 396 176	35 997 506	149 458 175	200 441 540

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Financial statements at 30/06/2021

		THEAM Quant - Equity Eurozone DEFI	THEAM Quant - Equity Eurozone Factor Defensive	THEAM Quant - Equity Eurozone GURU	THEAM Quant - Equity Eurozone Income Defensive
	<i>Expressed in Notes</i>	EUR	EUR	EUR	EUR
Statement of net assets					
Assets		89 431 756	95 775 888	121 294 143	78 110 640
<i>Securities portfolio at cost price</i>		83 300 811	82 582 689	113 896 642	67 257 928
<i>Unrealised gain/(loss) on securities portfolio</i>		2 662 872	3 370 469	(3 394 161)	(670 646)
Securities portfolio at market value	2	85 963 683	85 953 158	110 502 481	66 587 282
Net Unrealised gain on financial instruments	10,11	0	8 564 706	2 062 807	6 234 812
Cash at banks and time deposits		3 468 073	1 258 024	8 592 028	5 288 449
Other assets		0	0	136 827	97
Liabilities		171 494	128 549	238 835	108 057
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	10,11	103 517	0	0	0
Other liabilities		67 977	128 549	238 835	108 057
Net asset value		89 260 262	95 647 339	121 055 308	78 002 583
Statement of operations and changes in net assets					
Income on investments and assets	2	6 869	3 618	25 677	8 045
Management fees	3	130 078	245 706	332 927	188 508
Bank interest		10 802	13 478	23 607	21 602
Other fees	5	67 095	113 513	258 352	83 916
Taxes	6	4 215	4 579	12 164	4 033
Transaction fees	15	0	10 200	38 329	0
Distribution fees	4	0	0	0	0
Total expenses		212 190	387 476	665 379	298 059
Net result from investments		(205 321)	(383 858)	(639 702)	(290 014)
Net realised result on:					
Investments securities	2	11 075 564	16 788 653	19 220 134	4 818 651
Financial instruments	2	11 219 809	(5 669 429)	5 903 156	(183 728)
Net realised result		22 090 052	10 735 366	24 483 588	4 344 909
Movement on net unrealised gain/(loss) on:					
Investments securities	2	(4 061 258)	(5 413 489)	5 503 044	5 220 589
Financial instruments	2	(1 629 226)	7 622 389	(7 167 237)	1 583 911
Change in net assets due to operations		16 399 568	12 944 266	22 819 395	11 149 409
Net subscriptions/(redemptions)		(18 985 276)	(1 439 810)	(72 044 160)	(1 215 828)
Dividends paid	7	(246)	0	0	(387 528)
Increase/(Decrease) in net assets during the year/period		(2 585 954)	11 504 456	(49 224 765)	9 546 053
Net assets at the beginning of the financial year/period		91 846 216	84 142 883	170 280 073	68 456 530
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		89 260 262	95 647 339	121 055 308	78 002 583

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THEAM Quant - Equity GURU Long Short	THEAM Quant - Equity US DEFI	THEAM Quant - Equity US Factor Defensive	THEAM Quant - Equity US GURU	THEAM Quant - Equity US Premium Income	THEAM Quant - Equity World DEFI
EUR	USD	USD	USD	USD	USD
19 643 674	12 282 172	12 161 887	49 390 490	24 478 106	3 354 531
17 431 345	11 282 493	6 088 739	44 796 156	22 106 306	3 143 581
849 551	(275 473)	230 386	938 240	375 219	40 769
18 280 896	11 007 020	6 319 125	45 734 396	22 481 525	3 184 350
0	796 592	205 807	1 863 739	471 230	37 005
1 362 157	477 215	376 985	1 787 604	1 525 351	133 176
621	1 345	5 259 970	4 751	0	0
927 181	12 029	5 298 194	93 185	30 534	3 433
0	0	0	0	0	0
700 463	0	0	0	0	0
226 718	12 029	5 298 194	93 185	30 534	3 433
18 716 493	12 270 143	6 863 693	49 297 305	24 447 572	3 351 098
473	261	344	314	316	23
132 503	19 120	27 293	171 336	57 120	5 486
5 460	531	360	1 393	584	28
41 712	14 032	9 739	67 596	28 517	3 936
4 928	582	964	4 445	1 174	158
0	0	0	0	0	0
0	0	0	0	0	0
184 603	34 265	38 356	244 770	87 395	9 608
(184 130)	(34 004)	(38 012)	(244 456)	(87 079)	(9 585)
3 593 296	2 420 523	444 185	3 982 489	4 228 974	685 525
(3 674 010)	(187 081)	123 123	1 900 327	(1 074 699)	135 898
(264 844)	2 199 438	529 296	5 638 360	3 067 196	811 838
(776 963)	(1 798 366)	168 730	(36 941)	(2 061 240)	(393 986)
1 790 424	1 391 140	150 363	1 966 442	(115 933)	23 516
748 617	1 792 212	848 389	7 567 861	890 023	441 368
(16 399 110)	0	(291 741)	(7 634 863)	1 062 358	237
0	0	0	(12 240)	0	(235)
(15 650 493)	1 792 212	556 648	(79 242)	1 952 381	441 370
34 366 986	10 477 931	6 307 045	49 376 547	22 495 191	2 909 728
0	0	0	0	0	0
18 716 493	12 270 143	6 863 693	49 297 305	24 447 572	3 351 098

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		THEAM Quant - Equity World DEFI Market Neutral	THEAM Quant - Equity World Employee Scheme	THEAM Quant - Equity World Employee Scheme II	THEAM Quant - Equity World Employee Scheme III
	Expressed in Notes	USD	EUR	EUR	EUR
Statement of net assets					
Assets		35 345 155	1 959 258	996 017	562 746
<i>Securities portfolio at cost price</i>		32 842 831	1 656 754	849 069	509 349
<i>Unrealised gain/(loss) on securities portfolio</i>		361 976	68 795	15 839	17 854
Securities portfolio at market value	2	33 204 807	1 725 549	864 908	527 203
Net Unrealised gain on financial instruments	10,11	1 349 430	72 049	84 928	0
Cash at banks and time deposits		784 973	161 660	46 181	35 543
Other assets		5 945	0	0	0
Liabilities		47 236	1 572	793	11 229
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	10,11	0	0	0	10 753
Other liabilities		47 236	1 572	793	476
Net asset value		35 297 919	1 957 686	995 224	551 517
Statement of operations and changes in net assets					
Income on investments and assets	2	353	0	0	4
Management fees	3	62 458	3 242	1 646	954
Bank interest		484	346	237	70
Other fees	5	43 064	926	470	272
Taxes	6	1 923	468	229	129
Transaction fees	15	0	0	0	0
Distribution fees	4	0	0	0	0
Total expenses		107 929	4 982	2 582	1 425
Net result from investments		(107 576)	(4 982)	(2 582)	(1 421)
Net realised result on:					
Investments securities	2	6 521 294	239 205	137 972	80 766
Financial instruments	2	(1 999 749)	(104 115)	(173 043)	(26 418)
Net realised result		4 413 969	130 108	(37 653)	52 927
Movement on net unrealised gain/(loss) on:					
Investments securities	2	(3 326 581)	(19 022)	(26 777)	(15 658)
Financial instruments	2	2 095 655	89 894	167 862	(32 621)
Change in net assets due to operations		3 183 043	200 980	103 432	4 648
Net subscriptions/(redemptions)		(421 554)	0	0	0
Dividends paid	7	0	0	0	0
Increase/(Decrease) in net assets during the year/period		2 761 489	200 980	103 432	4 648
Net assets at the beginning of the financial year/period		32 536 430	1 756 706	891 792	546 869
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		35 297 919	1 957 686	995 224	551 517

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THEAM Quant - Equity World Global Goals	THEAM Quant - Equity World GURU	THEAM Quant - Europe Target Premium	THEAM Quant - Fixed Income Diversifier	THEAM Quant - Global Income	THEAM Quant - High Yield Europe Defensive
USD	USD	EUR	EUR	EUR	EUR
100 853 925	132 456 176	158 720 594	118 035 472	3 171 922	1 215 122
95 183 557	117 076 441	142 654 629	113 631 319	2 948 488	1 094 746
(3 834 301)	8 894 160	6 819 025	(275 069)	88 039	55 903
91 349 256	125 970 601	149 473 654	113 356 250	3 036 527	1 150 649
5 747 920	5 113 246	5 231 348	0	0	0
3 449 556	1 183 000	1 485 868	3 694 695	135 395	64 473
307 193	189 329	2 529 724	984 527	0	0
167 793	690 337	196 570	1 594 289	28 110	43 383
0	0	0	0	0	0
0	0	0	553 268	23 869	36 986
167 793	690 337	196 570	1 041 021	4 241	6 397
100 686 132	131 765 839	158 524 024	116 441 183	3 143 812	1 171 739
587	1 187	9 366	1 120	0	0
260 605	755 612	356 695	57 769	8 440	4 638
1 517	2 266	18 983	11 470	373	231
114 650	223 092	178 220	92 703	3 839	2 031
6 936	15 454	7 231	5 730	148	276
0	0	0	27 921	0	0
0	0	0	0	0	0
383 708	996 424	561 129	195 593	12 800	7 176
(383 121)	(995 237)	(551 763)	(194 473)	(12 800)	(7 176)
23 141 292	23 655 245	21 333 388	13 443 307	493 233	213 928
(3 471 124)	4 812 622	(7 180 462)	(17 246 225)	(296 999)	(176 160)
19 287 047	27 472 630	13 601 163	(3 997 391)	183 434	30 592
(14 997 738)	(8 156 993)	(2 869 766)	(462 356)	(146 210)	(47 675)
7 340 953	2 507 169	(2 752 876)	(479 738)	(45 040)	34 569
11 630 262	21 822 806	7 978 521	(4 939 485)	(7 816)	17 486
746 443	(20 577 002)	2 213 954	69 183 145	0	(58 103)
(75 410)	(396 036)	0	(169 600)	0	(5 029)
12 301 295	849 768	10 192 475	64 074 060	(7 816)	(45 646)
88 384 837	130 916 071	148 331 549	52 367 123	3 151 628	1 217 385
0	0	0	0	0	0
100 686 132	131 765 839	158 524 024	116 441 183	3 143 812	1 171 739

THEAM QUANT

Financial statements at 30/06/2021

		THEAM Quant - Multi Asset Artificial Intelligence	THEAM Quant - Multi Asset Diversified	THEAM Quant - Multi Asset Diversified Defensive	THEAM Quant - Multi Asset Diversified Protected
Expressed in Notes		EUR	EUR	EUR	EUR
Statement of net assets					
Assets		33 891 603	37 950 585	40 024 030	1 872 894
<i>Securities portfolio at cost price</i>		30 716 819	32 816 369	36 781 772	1 680 410
<i>Unrealised gain/(loss) on securities portfolio</i>		1 436 979	2 962 017	1 222 616	41 478
Securities portfolio at market value	2	32 153 798	35 778 386	38 004 388	1 721 888
Net Unrealised gain on financial instruments	10,11	430 424	0	1 806 964	0
Cash at banks and time deposits		1 307 381	2 167 334	208 806	151 006
Other assets		0	4 865	3 872	0
Liabilities		42 548	487 551	266 727	59 865
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	10,11	0	155 307	0	57 455
Other liabilities		42 548	332 244	266 727	2 410
Net asset value		33 849 055	37 463 034	39 757 303	1 813 029
Statement of operations and changes in net assets					
Income on investments and assets	2	1 966	1 578	992	0
Management fees	3	82 322	268 161	264 704	4 737
Bank interest		3 911	5 234	4 007	370
Other fees	5	41 160	70 520	81 130	2 216
Taxes	6	1 619	9 007	10 599	100
Transaction fees	15	0	0	0	0
Distribution fees	4	0	0	0	0
Total expenses		129 012	352 922	360 440	7 423
Net result from investments		(127 046)	(351 344)	(359 448)	(7 423)
Net realised result on:					
Investments securities	2	3 709 032	3 594 626	6 104 967	295 974
Financial instruments	2	(1 332 688)	(3 458 654)	(5 537 086)	(141 694)
Net realised result		2 249 298	(215 372)	208 433	146 857
Movement on net unrealised gain/(loss) on:					
Investments securities	2	(638 342)	1 900 212	(1 211 288)	(69 647)
Financial instruments	2	(1 401 277)	(1 297 371)	1 928 315	(72 267)
Change in net assets due to operations		209 679	387 469	925 460	4 943
Net subscriptions/(redemptions)		0	(9 172 257)	(17 158 504)	169
Dividends paid	7	0	0	(1 516)	0
Increase/(Decrease) in net assets during the year/period		209 679	(8 784 788)	(16 234 560)	5 112
Net assets at the beginning of the financial year/period		33 639 376	46 247 822	55 991 863	1 807 917
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		33 849 055	37 463 034	39 757 303	1 813 029

THEAM QUANT

THEAM Quant - Raw Materials Income	THEAM Quant - Volatility World Absolute	THEAM Quant - World Climate Carbon Offset Plan	Combined
USD	EUR	USD	EUR
97 694 852	0	547 101 083	2 340 299 772
91 090 513	0	499 622 008	2 152 570 056
0	0	15 747 859	48 304 306
91 090 513	0	515 369 867	2 200 874 362
6 445 328	0	19 862 001	71 387 889
130 969	0	9 343 216	56 607 136
28 042	0	2 525 999	11 430 385
11 471 130	0	720 641	25 309 019
0	0	0	9 538
0	0	0	3 395 601
11 471 130	0	720 641	21 903 880
86 223 722	0	546 380 442	2 314 990 753
12 225	417	3 732	137 933
81 430	10 879	284 026	6 313 362
12 256	1 391	8 956	260 650
82 818	5 037	731 033	3 167 075
16 229	144	18 787	224 983
0	0	0	126 760
0	0	0	1 658
192 733	17 451	1 042 802	10 094 488
(180 508)	(17 034)	(1 039 070)	(9 956 555)
9 235	886 664	55 145 691	307 184 305
(5 191 691)	3 718	(902 966)	(26 254 176)
(5 362 964)	873 348	53 203 655	270 973 574
(2 122)	(290 612)	(15 956 842)	(67 069 146)
2 996 222	(449 242)	10 355 735	30 314 610
(2 368 864)	133 494	47 602 548	234 219 038
58 292 986	(5 958 426)	213 137 926	35 152 266
0	0	(3 610 113)	(7 047 979)
55 924 122	(5 824 932)	257 130 361	262 323 325
30 299 600	5 824 932	289 250 081	2 034 875 678
0	0	0	17 791 749
86 223 722	0	546 380 442	2 314 990 752

THEAM QUANT

Key figures relating to the last 3 years

THEAM Quant - Absolute Alpha	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	4 646 280	1 460 978	1 322 698	
Net asset value per share				
Share "I - ACC"	93.10	91.28	95.72	13 818.7343
Share "I GBP H - ACC"	96.22	94.47	0	0
Share "J - ACC"	95.71	94.09	0	0
THEAM Quant - Alpha Commodity	USD	USD	USD	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	19 724 485	22 729 644	1 892 100	
Net asset value per share				
Share "I - ACC"	103.81	114.62	117.14	1 010.0296
Share "I EUR H - ACC"	99.33	108.53	110.70	13 511.1992
Share "J EUR H - ACC"	99.90	109.51	0	0
THEAM Quant - Bond Europe Climate Carbon Offset Plan	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	0	0	746 197	
Net asset value per share				
Share "C - ACC"	0	0	99.42	1 500.0000
Share "C - DIS"	0	0	99.42	1 500.0000
Share "I - ACC"	0	0	99.55	1 500.0000
Share "J - ACC"	0	0	99.57	1 500.0000
Share "Privilege - ACC"	0	0	99.50	1 500.0000
THEAM Quant - Enhanced Government Bonds Global	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	2 840 105	3 015 351	2 923 472	
Net asset value per share				
Share "C - ACC"	96.87	102.33	98.95	3 905.1788
Share "I - ACC"	98.47	104.63	101.48	25 000.0000
THEAM Quant - Equity Euro Long Dividends	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	35 523 985	10 758 658	12 339 385	
Net asset value per share				
Share "C EUR - ACC"	138.46	103.10	117.99	45 572.3348
Share "I EUR - ACC"	215.31	161.59	185.65	37 501.5745

THEAM QUANT

Key figures relating to the last 3 years

THEAM Quant - Equity Europe Climate Care				
	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	325 334 937	200 819 685	221 059 722	
Net asset value per share				
Share "C - ACC"	126.94	126.21	141.31	568 457.3099
Share "C - DIS"	117.77	112.61	123.59	266 515.8528
Share "C MD - DIS"	0	95.20	103.99	106.8847
Share "I - ACC"	131.57	132.06	148.55	271 622.4982
Share "I GBP H - ACC"	120.99	118.70	133.86	1 054.8496
Share "I SEK - ACC"	146.04	140.16	159.13	9 290.0000
Share "J - ACC"	107.51	108.14	121.77	100.0000
Share "Privilege - ACC"	109.75	109.94	123.57	100.0000
Share "Privilege - DIS"	104.18	100.41	110.63	3 920.1564
Share "X - ACC"	10 793.04	10 875.27	12 257.05	5 438.0000
Share "X - DIS"	10 848.33	10 514.56	11 618.79	1.0915
THEAM Quant - Equity Europe Climate Care Protection 90%				
	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	214 241 856	70 613 029	50 396 176	
Net asset value per share				
Share "Protected C - DIS"	100.20	91.94	96.31	523 267.3048
THEAM Quant - Equity Europe DEFI				
	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	80 593 034	40 896 089	35 997 506	
Net asset value per share				
Share "C - ACC"	110.33	98.05	117.52	100.0000
Share "C - DIS"	107.60	91.84	108.04	108.7740
Share "I - ACC"	129.02	115.63	139.19	258 372.4125
Share "J - ACC"	109.05	97.88	117.91	100.0000
THEAM Quant - Equity Europe Factor Defensive				
	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	129 070 680	128 846 932	149 458 175	
Net asset value per share				
Share "C - ACC"	100.67	85.79	99.22	131 840.1637
Share "C - DIS"	0	100.61	112.71	21 870.5003
Share "C USD H - ACC"	0	100.70	116.84	2 459.6211
Share "I - ACC"	102.14	87.66	101.75	983 118.3069
Share "I - DIS"	0	100.64	113.17	60 191.3817
Share "J - ACC"	102.74	88.49	102.90	102 262.0000
Share "J - DIS"	102.52	84.08	94.74	141 013.2592
Share "Privilege - ACC"	101.14	86.75	100.66	29 202.4639

THEAM QUANT

Key figures relating to the last 3 years

THEAM Quant - Equity Europe GURU	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	366 043 264	217 192 660	200 441 540	
Net asset value per share				
Share "C - ACC"	198.54	188.28	217.54	578 326.5263
Share "C - DIS"	103.99	94.94	107.57	157 443.6724
Share "C USD H - ACC"	101.06	98.07	113.91	322.2144
Share "I - ACC"	295.57	282.78	328.16	119 527.1652
Share "I - DIS"	108.08	99.57	113.32	1 145.3774
Share "I SEK - ACC"	129.57	118.54	138.85	9 290.0000
Share "Life - ACC"	128.20	122.68	142.38	1 500.0000
Share "N - ACC"	130.53	123.60	142.70	4 377.7224
Share "Privilege - ACC"	102.32	97.72	113.29	148 196.1731
Share "Privilege - DIS"	100.76	0	105.35	5 272.0033

THEAM Quant - Equity Eurozone DEFI	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	116 239 411	91 846 216	89 260 262	
Net asset value per share				
Share "C - ACC"	118.65	109.51	130.69	2 500.0000
Share "C MD - DIS"	0	86.84	101.14	106.8950
Share "I - ACC"	119.74	111.46	133.57	2 500.0000
Share "J - ACC"	114.21	106.47	127.68	693 828.0888

THEAM Quant - Equity Eurozone Factor Defensive	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	55 485 283	84 142 883	95 647 339	
Net asset value per share				
Share "C - ACC"	109.14	97.35	111.86	2 500.0000
Share "I - ACC"	110.03	98.88	114.04	836 171.1586
Share "Privilege - ACC"	103.41	92.85	107.03	100.0000

THEAM Quant - Equity Eurozone GURU	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	432 211 378	170 280 073	121 055 308	
Net asset value per share				
Share "C - ACC"	100.47	92.98	107.66	225 796.3087
Share "C USD H - ACC"	99.75	92.81	107.87	100.0000
Share "I - ACC"	127.21	118.65	137.91	46 108.4272
Share "I USD H - ACC"	108.00	0	0	0
Share "J - ACC"	134.19	125.46	146.01	592 499.7681
Share "Privilege - ACC"	101.83	94.87	110.20	35 107.6759

THEAM Quant - Equity Eurozone Income Defensive	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	98 410 238	68 456 530	78 002 583	
Net asset value per share				
Share "C - ACC"	86.39	69.41	80.44	16 435.3759
Share "I - ACC"	102.33	82.83	96.35	590 690.8382
Share "I - DIS"	77.20	60.09	68.54	113.6136
Share "I USD H - ACC"	92.09	75.38	87.96	100.0000
Share "J - ACC"	100.21	81.33	94.73	1 000.0000
Share "J - DIS"	85.35	66.61	76.07	252 620.6772
Share "J GBP H - DIS"	81.76	62.99	72.06	5 259.7800

THEAM QUANT

Key figures relating to the last 3 years

THEAM Quant - Equity GURU Long Short	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	99 535 766	34 366 986	18 716 493	
Net asset value per share				
Share "C - ACC"	88.40	78.57	80.67	217 974.7555
Share "C USD H - ACC"	92.98	83.55	86.20	10 396.6713
Share "I - ACC"	103.31	92.51	95.33	3 417.2474
Share "I USD H - ACC"	114.66	104.07	107.76	464.2957
Share "Privilege - ACC"	87.80	78.55	80.91	100.0000

THEAM Quant - Equity US DEFI	USD	USD	USD	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	13 996 565	10 477 931	12 270 143	
Net asset value per share				
Share "C - ACC"	114.45	124.16	144.78	100.0000
Share "I - ACC"	139.77	152.93	179.09	68 433.7103

THEAM Quant - Equity US Factor Defensive	USD	USD	USD	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	500 839	6 307 045	6 863 693	
Net asset value per share				
Share "C - ACC"	100.14	101.49	115.26	19 045.6810
Share "C EUR - ACC"	0	100.73	118.03	7 608.0610
Share "I - ACC"	100.18	102.29	116.61	30 329.9748
Share "I EUR H - ACC"	0	100.68	114.41	492.1048

THEAM Quant - Equity US GURU	USD	USD	USD	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	115 538 941	49 376 547	49 297 305	
Net asset value per share				
Share "C - ACC"	166.96	171.18	198.93	36 869.8571
Share "C - DIS"	118.90	119.61	137.43	5 480.0436
Share "C EUR - ACC"	146.01	137.31	164.63	3 860.9422
Share "C EUR H - ACC"	139.93	141.56	163.77	5 609.2806
Share "I - ACC"	254.88	263.50	307.49	11 739.6115
Share "I - DIS"	124.48	126.28	145.73	1 089.5134
Share "I EUR - ACC"	195.48	185.39	223.21	117 348.9096
Share "I EUR H - ACC"	212.39	216.10	251.39	11 807.6185
Share "I SEK - ACC"	159.36	144.53	175.64	23 600.0000
Share "Life EUR - ACC"	154.53	146.64	176.61	1 500.0000
Share "Privilege - ACC"	113.32	116.98	136.41	248.9246
Share "Privilege - DIS"	110.40	111.84	128.97	1 281.2726
Share "Privilege EUR H - ACC"	105.42	107.05	124.35	100.0000
Share "X - ACC"	155.00	160.98	188.23	10.0003

THEAM Quant - Equity US Premium Income	USD	USD	USD	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	27 820 229	22 495 191	24 447 572	
Net asset value per share				
Share "C - ACC"	105.86	109.91	113.90	197.3611
Share "C EUR H - ACC"	102.74	105.21	108.45	132.7193
Share "I - ACC"	109.26	114.34	118.96	193 037.8099
Share "I EUR - ACC"	0	99.58	106.90	100.0000
Share "I EUR H - ACC"	0	105.04	108.80	11 000.0000
Share "Privilege - ACC"	106.60	111.40	115.82	100.0000

THEAM QUANT

Key figures relating to the last 3 years

THEAM Quant - Equity World DEFI	USD	USD	USD	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	2 516 771	2 909 728	3 351 098	
Net asset value per share				
Share "C EUR - ACC"	117.27	118.87	143.34	100.0000
Share "C EUR - DIS"	115.27	114.24	135.80	105.5574
Share "C EUR H - ACC"	105.04	114.37	133.03	100.0000
Share "I - ACC"	121.05	134.88	158.31	10 000.0000
Share "I EUR H - ACC"	112.98	124.05	144.89	10 000.0000
THEAM Quant - Equity World DEFI Market Neutral	USD	USD	USD	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	86 067 536	32 536 430	35 297 919	
Net asset value per share				
Share "C - ACC"	95.60	88.32	96.69	7 735.2825
Share "C EUR H - ACC"	85.25	78.04	85.11	4 576.3325
Share "I - ACC"	97.28	90.63	99.64	340 293.6058
Share "I EUR H - ACC"	82.87	0	0	0
Share "I EUR H - DIS"	0	93.10	101.99	1 000.0000
Share "I GBP H - ACC"	86.76	80.66	88.58	500.0000
THEAM Quant - Equity World Employee Scheme	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	963 297	1 756 706	1 957 686	
Net asset value per share				
Share "C - ACC"	96.33	175.67	195.77	10 000.0000
THEAM Quant - Equity World Employee Scheme II	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	483 720	891 792	995 224	
Net asset value per share				
Share "C - ACC"	96.74	178.36	199.04	5 000.0000
THEAM Quant - Equity World Employee Scheme III	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	513 060	546 869	551 517	
Net asset value per share				
Share "C - ACC"	102.61	109.37	110.30	5 000.0000
THEAM Quant - Equity World Global Goals	USD	USD	USD	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	116 054 977	88 384 837	100 686 132	
Net asset value per share				
Share "C - ACC"	108.17	118.44	133.60	100.0000
Share "C - DIS"	106.38	113.74	126.44	105.6611
Share "C EUR - ACC"	119.60	120.14	139.82	37 194.6458
Share "C EUR - DIS"	117.68	115.52	132.50	22 039.9340
Share "I - ACC"	110.29	121.89	138.13	497 898.3760
Share "I EUR - ACC"	0	136.39	159.46	40 100.0000
Share "I EUR H - ACC"	104.94	114.32	129.05	1 000.0000
Share "J EUR - ACC"	104.19	105.88	123.92	86 549.2401
Share "Privilege - DIS"	107.98	116.34	129.82	13 644.9825
Share "X - ACC"	10 495.37	11 647.01	13 224.74	1.0000
Share "X - DIS"	11 220.09	12 165.98	13 615.62	1.0592

THEAM QUANT

Key figures relating to the last 3 years

THEAM Quant - Equity World GURU	USD	USD	USD	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	173 268 434	130 916 071	131 765 839	
Net asset value per share				
Share "C - ACC"	167.51	168.18	197.82	36 260.3537
Share "C - DIS"	97.73	95.40	110.64	18 528.0635
Share "C EUR - ACC"	149.22	137.44	166.80	284 167.2101
Share "C EUR - DIS"	87.06	78.06	93.40	209 785.2640
Share "C EUR H - ACC"	98.02	95.80	112.17	2 846.2669
Share "I - ACC"	179 207.80	181 737.92	214 816.39	0.8310
Share "I EUR - ACC"	159 623.73	148 486.24	181 085.34	112.6661
Share "Life EUR - ACC"	122.01	113.71	138.80	78 407.8620
Share "Privilege - ACC"	125.22	127.37	150.76	1.0000
Share "Privilege EUR - ACC"	111.51	103.59	126.25	18 383.3942
Share "Privilege EUR - DIS"	101.09	91.41	109.84	20 609.8722
Share "X - ACC"	130.79	133.57	158.42	1.0000

THEAM Quant - Europe Target Premium	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	81 329 530	148 331 549	158 524 024	
Net asset value per share				
Share "C - ACC"	100.93	77.13	81.20	1 265.0000
Share "C - DIS"	0	129.30	136.13	104.9604
Share "I - ACC"	101.04	77.83	82.26	1 866 562.3144
Share "I - DIS"	0	130.11	137.52	104.9575
Share "I CHF H - ACC"	0	76.41	80.69	1 000.0000
Share "I USD H - ACC"	0	76.30	80.87	69 964.6899

THEAM Quant - Fixed Income Diversifier	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	497 874	52 367 123	116 441 183	
Net asset value per share				
Share "C - ACC"	99.56	101.52	96.78	3 000.0000
Share "I - ACC"	99.59	102.16	97.68	985 823.3460
Share "J - ACC"	99.60	102.27	97.83	101 000.0000
Share "J - DIS"	0	99.91	93.98	106 016.9527
Share "Privilege - ACC"	0	97.41	93.02	100.0000

THEAM Quant - Global Income	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	7 190 931	3 151 628	3 143 812	
Net asset value per share				
Share "I - ACC"	104.54	90.36	90.13	34 878.9376

THEAM Quant - High Yield Europe Defensive	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	1 838 090	1 217 385	1 171 739	
Net asset value per share				
Share "C - ACC"	100.32	93.92	95.34	6 823.8189
Share "C - DIS"	99.35	90.65	91.12	5 605.7926
Share "I - ACC"	0	101.37	103.31	100.0000

THEAM QUANT

Key figures relating to the last 3 years

THEAM Quant - Multi Asset Artificial Intelligence

	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	495 152	33 639 376	33 849 055	
Net asset value per share Share "I - ACC"	99.03	104.11	104.76	323 102.4186

THEAM Quant - Multi Asset Diversified

	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	112 191 829	46 247 822	37 463 034	
Net asset value per share				
Share "C - ACC"	113.89	104.68	105.82	295 783.3177
Share "C - DIS"	90.44	83.13	84.03	54 240.8311
Share "I - ACC"	127.96	118.78	120.66	7 316.7756
Share "I - DIS"	93.63	86.91	88.28	1 056.9039
Share "I GBP H - ACC"	100.98	93.39	95.12	1 000.0000
Share "I USD - ACC"	87.99	89.03	87.66	100.0000
Share "I USD H - ACC"	103.56	97.24	99.30	5 000.0000
Share "J - ACC"	96.79	90.06	91.58	100.0000
Share "Privilege - ACC"	92.92	86.05	87.31	865.3363
Share "Privilege - DIS"	91.62	84.85	86.08	102.2680

THEAM Quant - Multi Asset Diversified Defensive

	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	106 183 645	55 991 863	39 757 303	
Net asset value per share				
Share "C - ACC"	103.70	100.15	102.16	378 790.1183
Share "C - DIS"	100.48	95.32	95.79	1 076.2564
Share "I - ACC"	106.58	103.84	106.40	6 853.3963
Share "I GBP H - ACC"	108.21	105.30	108.17	1 000.0000
Share "Privilege - ACC"	100.57	97.75	100.04	1 000.0000

THEAM Quant - Multi Asset Diversified Protected

	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	1 999 139	1 807 917	1 813 029	
Net asset value per share				
Share "Protected C - ACC"	94.65	84.78	84.62	1 000.0000
Share "Protected I - ACC"	97.01	87.77	88.02	18 627.5793
Share "Protected J - ACC"	97.56	88.45	88.81	1 000.0000

THEAM Quant - Raw Materials Income

	USD	USD	USD	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	26 958 069	30 299 600	86 223 722	
Net asset value per share				
Share "C EUR H - ACC"	0	0	98.46	1 000.0000
Share "I - ACC"	116.29	130.62	125.52	228 213.9610
Share "I - DIS"	95.72	90.48	86.95	1 203.0499
Share "I EUR H - ACC"	99.26	110.16	105.45	1 000.0850
Share "Privilege EUR H - ACC"	98.96	110.02	105.25	457 650.0000
Share "Privilege USD - ACC"	100.57	112.90	108.47	1 000.0000

THEAM QUANT

Key figures relating to the last 3 years

THEAM Quant - Volatility World Absolute

	EUR	EUR	EUR	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	15 494 994	5 824 932	0	
Net asset value per share				
Share "I - ACC"	96.80	79.43	0	0
Share "I USD H - ACC"	100.18	83.07	0	0

THEAM Quant - World Climate Carbon Offset Plan

	USD	USD	USD	Number of shares
	31/12/2019	31/12/2020	30/06/2021	30/06/2021
Net assets	192 153 649	289 250 081	546 380 442	
Net asset value per share				
Share "C - ACC"	103.86	116.02	131.91	1 779.3354
Share "C EUR - ACC"	102.47	105.10	123.28	188 784.5559
Share "C EUR - DIS"	102.47	102.72	118.77	16 328.0160
Share "C EUR H - ACC"	0	0	99.54	1 500.0000
Share "I - ACC"	104.01	117.29	133.97	155 417.4517
Share "I EUR - ACC"	102.62	106.16	125.11	17 422.5680
Share "I EUR H - ACC"	0	0	99.62	1 500.0000
Share "J EUR H - ACC"	0	112.58	128.14	880 900.0000
Share "Privilege EUR - ACC"	102.59	105.93	124.72	1 000.0000
Share "Privilege EUR - DIS"	102.57	103.49	120.11	81 786.6865
Share "X EUR - ACC"	10 268.06	10 664.59	12 593.28	6 585.0000
Share "X EUR - DIS"	10 268.29	10 422.43	12 132.56	17 270.4495

THEAM Quant - Absolute Alpha

Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			1 146 229	86.66
	Shares		1 146 229	86.66
	<i>Germany</i>		<i>521 241</i>	<i>39.42</i>
166	ADIDAS AG	EUR	52 107	3.94
465	BAYERISCHE MOTOREN WERKE AG	EUR	41 529	3.14
3 142	DEUTSCHE BANK AG - REG	EUR	34 518	2.61
308	DEUTSCHE BOERSE AG	EUR	45 338	3.43
3 758	DEUTSCHE LUFTHANSA - REG	EUR	35 663	2.70
4 570	E.ON SE	EUR	44 576	3.37
656	HEIDELBERGCEMENT AG	EUR	47 455	3.59
1 193	INFINEON TECHNOLOGIES AG	EUR	40 347	3.05
361	KNORR-BREMSE AG	EUR	35 017	2.65
178	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	41 109	3.11
432	SAP SE	EUR	51 339	3.88
256	SIEMENS AG - REG	EUR	34 207	2.59
349	SIEMENS HEALTHINEERS AG	EUR	18 036	1.36
	<i>France</i>		<i>249 974</i>	<i>18.89</i>
437	AIRBUS SE	EUR	47 388	3.58
1 600	DANONE	EUR	94 992	7.18
4 328	SOCIETE GENERALE SA	EUR	107 594	8.13
	<i>Finland</i>		<i>190 841</i>	<i>14.42</i>
3 058	FORTUM OYJ	EUR	71 129	5.38
1 740	KONE OYJ - B	EUR	119 712	9.04
	<i>The Netherlands</i>		<i>133 534</i>	<i>10.10</i>
256	FERRARI NV	EUR	44 544	3.37
1 079	KONINKLIJKE PHILIPS NV	EUR	45 091	3.41
823	SIGNIFY NV	EUR	43 899	3.32
	<i>United Kingdom</i>		<i>50 639</i>	<i>3.83</i>
3 059	STELLANTIS NV	EUR	50 639	3.83
Shares/Units in investment funds			74 515	5.63
	<i>Luxembourg</i>		<i>74 515</i>	<i>5.63</i>
743.60	BNP PARIBAS INSTICASH EUR 3M Standard VNAV - I CAP	EUR	74 515	5.63
Total securities portfolio			1 220 744	92.29

THEAM Quant - Alpha Commodity

Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			1 809 628	95.64
	Shares		1 809 628	95.64
	<i>Germany</i>		<i>572 932</i>	<i>30.28</i>
185	ADIDAS AG	EUR	68 867	3.64
50	ALLIANZ SE - REG	EUR	12 470	0.66
272	DEUTSCHE BOERSE AG	EUR	47 482	2.51
4 620	E.ON SE	EUR	53 441	2.82
1 043	FRESENIUS SE & CO KGAA	EUR	54 417	2.88
741	HEIDELBERGCEMENT AG	EUR	63 569	3.36
1 900	INFINEON TECHNOLOGIES AG	EUR	76 204	4.03
193	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	52 860	2.79
503	SAP SE	EUR	70 889	3.75
459	SIEMENS AG - REG	EUR	72 733	3.84
	<i>France</i>		<i>571 118</i>	<i>30.18</i>
592	AIRBUS SE	EUR	76 131	4.02
6 297	AXA SA	EUR	159 694	8.44
2 475	DANONE	EUR	174 256	9.21
3 559	TOTAL SA	EUR	161 037	8.51
	<i>The Netherlands</i>		<i>374 841</i>	<i>19.81</i>
5 099	ABN AMRO GROUP NV - CVA	EUR	61 630	3.26
115	ASML HOLDING NV	EUR	79 018	4.18
4 805	CNH INDUSTRIAL NV	EUR	79 348	4.19
400	FERRARI NV	EUR	82 539	4.36
1 459	KONINKLIJKE PHILIPS NV	EUR	72 306	3.82
	<i>Finland</i>		<i>132 755</i>	<i>7.02</i>
971	KONE OYJ - B	EUR	79 224	4.19
2 934	STORA ENSO OYJ - R	EUR	53 531	2.83
	<i>Luxembourg</i>		<i>79 456</i>	<i>4.20</i>
7 289	TENARIS SA	EUR	79 456	4.20
	<i>United Kingdom</i>		<i>78 526</i>	<i>4.15</i>
4 000	STELLANTIS NV	EUR	78 526	4.15
Shares/Units in investment funds			11 194	0.59
	<i>Luxembourg</i>		<i>11 194</i>	<i>0.59</i>
89.65	BNP PARIBAS INSTICASH USD 1D SHORT TERM VNAV CLC	USD	11 194	0.59
Total securities portfolio			1 820 822	96.23

THEAM Quant - Bond Europe Climate Carbon Offset Plan

Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			697 449	93.47
Shares			697 449	93.47
<i>Germany</i>			<i>420 257</i>	<i>56.33</i>
109	ADIDAS AG	EUR	34 215	4.59
139	ALLIANZ SE - REG	EUR	29 232	3.92
485	BASF SE	EUR	32 223	4.32
380	BAYERISCHE MOTOREN WERKE AG	EUR	33 938	4.55
212	DEUTSCHE BOERSE AG	EUR	31 206	4.18
427	DEUTSCHE POST AG - REG	EUR	24 493	3.28
3 001	DEUTSCHE TELEKOM AG - REG	EUR	53 453	7.16
2 974	E.ON SE	EUR	29 008	3.89
501	INFINEON TECHNOLOGIES AG	EUR	16 944	2.27
148	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	34 181	4.58
283	SAP SE	EUR	33 632	4.51
235	SIEMENS AG - REG	EUR	31 401	4.21
703	SIEMENS HEALTHINEERS AG	EUR	36 331	4.87
<i>The Netherlands</i>			<i>119 993</i>	<i>16.07</i>
2 357	CNH INDUSTRIAL NV	EUR	32 821	4.40
161	FERRARI NV	EUR	28 014	3.75
697	KONINKLIJKE PHILIPS NV	EUR	29 128	3.90
563	SIGNIFY NV	EUR	30 030	4.02
<i>Finland</i>			<i>94 220</i>	<i>12.63</i>
1 364	FORTUM OYJ	EUR	31 727	4.25
466	KONE OYJ - B	EUR	32 061	4.30
1 978	STORA ENSO OYJ - R	EUR	30 432	4.08
<i>United Kingdom</i>			<i>39 762</i>	<i>5.33</i>
2 402	STELLANTIS NV	EUR	39 762	5.33
<i>Austria</i>			<i>23 217</i>	<i>3.11</i>
484	OMV AG	EUR	23 217	3.11
Total securities portfolio			697 449	93.47

THEAM Quant - Enhanced Government Bonds Global

Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			2 592 074	88.66
	Shares		2 592 074	88.66
	<i>Germany</i>		<i>1 416 651</i>	<i>48.46</i>
527	ALLIANZ SE - REG	EUR	110 828	3.79
3 154	BASF SE	EUR	209 552	7.16
942	BEIERSDORF AG	EUR	95 849	3.28
21 018	COMMERZBANK AG	EUR	125 730	4.30
3 628	DEUTSCHE POST AG - REG	EUR	208 102	7.12
6 118	DEUTSCHE TELEKOM AG - REG	EUR	108 974	3.73
657	HANNOVER RUECK SE	EUR	92 703	3.17
436	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	100 694	3.44
697	SIEMENS AG - REG	EUR	93 133	3.19
3 912	SIEMENS HEALTHINEERS AG	EUR	202 172	6.92
7 840	THYSSENKRUPP AG	EUR	68 914	2.36
	<i>Belgium</i>		<i>322 753</i>	<i>11.04</i>
1 073	GROUPE BRUXELLES LAMBERT SA	EUR	101 227	3.46
7 267	PROXIMUS	EUR	118 379	4.05
1 170	UCB SA	EUR	103 147	3.53
	<i>The Netherlands</i>		<i>295 084</i>	<i>10.09</i>
520	FERRARI NV	EUR	90 480	3.09
4 896	KONINKLIJKE PHILIPS NV	EUR	204 604	7.00
	<i>Finland</i>		<i>253 886</i>	<i>8.68</i>
1 841	ELISA OYJ	EUR	92 639	3.17
1 305	KONE OYJ - B	EUR	89 784	3.07
4 645	STORA ENSO OYJ - R	EUR	71 463	2.44
	<i>United Kingdom</i>		<i>110 812</i>	<i>3.79</i>
6 694	STELLANTIS NV	EUR	110 812	3.79
	<i>France</i>		<i>101 066</i>	<i>3.46</i>
932	AIRBUS SE	EUR	101 066	3.46
	<i>Austria</i>		<i>91 822</i>	<i>3.14</i>
1 938	ANDRITZ AG	EUR	91 822	3.14
Shares/Units in investment funds			502	0.02
	<i>Luxembourg</i>		<i>502</i>	<i>0.02</i>
5.01	BNP PARIBAS INSTICASH EUR 3M Standard VNAV - I CAP	EUR	502	0.02
Total securities portfolio			2 592 576	88.68

THEAM Quant - Equity Euro Long Dividends

Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			11 085 927	89.84
	Shares		11 085 927	89.84
	<i>Germany</i>		<i>5 754 298</i>	<i>46.64</i>
2 275	ALLIANZ SE - REG	EUR	478 433	3.88
5 353	BEIERSDORF AG	EUR	544 668	4.41
90 308	COMMERZBANK AG	EUR	540 222	4.38
10 304	COVESTRO AG	EUR	561 156	4.55
55 851	DEUTSCHE LUFTHANSA - REG	EUR	530 026	4.30
35 931	DEUTSCHE TELEKOM AG - REG	EUR	640 003	5.19
16 371	INFINEON TECHNOLOGIES AG	EUR	553 667	4.49
3 537	MERCK KGAA	EUR	571 933	4.64
2 294	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	529 799	4.29
6 020	SIEMENS AG - REG	EUR	804 391	6.51
	<i>The Netherlands</i>		<i>3 803 773</i>	<i>30.83</i>
244	ADYEN NV	EUR	502 762	4.07
6 134	EURONEXT NV - W/I	EUR	562 488	4.56
46 092	ING GROEP NV	EUR	513 465	4.16
25 433	KONINKLIJKE AHOLD DELHAIZE NV	EUR	637 605	5.17
203 597	KONINKLIJKE KPN NV	EUR	536 275	4.35
4 757	PROSUS NV	EUR	392 310	3.18
10 215	RANDSTAD HOLDING NV	EUR	658 868	5.34
	<i>Belgium</i>		<i>903 350</i>	<i>7.31</i>
14 049	KBC GROEP NV	EUR	903 350	7.31
	<i>France</i>		<i>624 506</i>	<i>5.06</i>
5 759	AIRBUS SE	EUR	624 506	5.06
Shares/Units in investment funds			423 208	3.43
	<i>Luxembourg</i>		<i>423 208</i>	<i>3.43</i>
4 223.27	BNP PARIBAS INSTICASH EUR 3M Standard VNAV - I CAP	EUR	423 208	3.43
Total securities portfolio			11 509 135	93.27

THEAM Quant - Equity Europe Climate Care

Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			209 423 534	94.74
	Shares		209 423 534	94.74
	<i>Germany</i>		<i>70 138 274</i>	<i>31.74</i>
39 992	ALLIANZ SE - REG	EUR	8 410 318	3.80
144 577	BASF SE	EUR	9 605 696	4.35
1 161 204	COMMERZBANK AG	EUR	6 946 322	3.14
176 221	DEUTSCHE POST AG - REG	EUR	10 108 037	4.57
580 388	DEUTSCHE TELEKOM AG - REG	EUR	10 337 871	4.68
52 746	HANNOVER RUECK SE	EUR	7 442 461	3.37
22 188	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	5 124 319	2.32
63 951	SIEMENS AG - REG	EUR	8 545 133	3.87
70 010	SIEMENS HEALTHINEERS AG	EUR	3 618 117	1.64
	<i>The Netherlands</i>		<i>69 024 196</i>	<i>31.21</i>
828 238	ABN AMRO GROUP NV - CVA	EUR	8 441 402	3.82
18 841	ASML HOLDING NV	EUR	10 916 475	4.94
42 968	FERRARI NV	EUR	7 476 432	3.38
1 467 353	ING GROEP NV	EUR	16 346 311	7.38
426 000	KONINKLIJKE AHOLD DELHAIZE NV	EUR	10 679 820	4.83
286 188	KONINKLIJKE PHILIPS NV	EUR	11 959 796	5.41
38 850	PROSUS NV	EUR	3 203 960	1.45
	<i>France</i>		<i>31 228 672</i>	<i>14.12</i>
613 105	AXA SA	EUR	13 111 249	5.92
110 903	DANONE	EUR	6 584 311	2.98
302 270	TOTAL SA	EUR	11 533 112	5.22
	<i>Finland</i>		<i>18 306 971</i>	<i>8.29</i>
388 288	FORTUM OYJ	EUR	9 031 579	4.09
110 811	KONE OYJ - B	EUR	7 623 797	3.45
48 505	NOKIAN RENKAAT OYJ	EUR	1 651 595	0.75
	<i>Belgium</i>		<i>11 469 417</i>	<i>5.19</i>
95 706	ANHEUSER - BUSCH INBEV SA/NV	EUR	5 819 882	2.63
346 810	PROXIMUS	EUR	5 649 535	2.56
	<i>United Kingdom</i>		<i>9 256 004</i>	<i>4.19</i>
559 140	STELLANTIS NV	EUR	9 256 004	4.19
Shares/Units in investment funds			2 986 138	1.35
	<i>Luxembourg</i>		<i>2 986 138</i>	<i>1.35</i>
29 799.25	BNP PARIBAS INSTICASH EUR 3M Standard VNAV - I CAP	EUR	2 986 138	1.35
Total securities portfolio			212 409 672	96.09

THEAM Quant - Equity Europe Climate Care Protection 90%

Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			50 438 392	100.09
	Shares		50 438 392	100.09
	<i>Germany</i>		<i>16 727 898</i>	<i>33.20</i>
8 228	ALLIANZ SE - REG	EUR	1 730 348	3.43
30 942	BASF SE	EUR	2 055 786	4.08
25 703	COVESTRO AG	EUR	1 399 785	2.78
36 107	DEUTSCHE POST AG - REG	EUR	2 071 098	4.11
12 144	MERCK KGAA	EUR	1 963 685	3.90
9 285	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	2 144 371	4.26
27 317	SIEMENS AG - REG	EUR	3 650 098	7.24
33 141	SIEMENS HEALTHINEERS AG	EUR	1 712 727	3.40
	<i>The Netherlands</i>		<i>11 457 840</i>	<i>22.74</i>
3 684	ASML HOLDING NV	EUR	2 134 510	4.24
118 317	CNH INDUSTRIAL NV	EUR	1 647 564	3.27
10 515	FERRARI NV	EUR	1 829 610	3.63
209 971	ING GROEP NV	EUR	2 339 077	4.64
23 755	PROSUS NV	EUR	1 959 075	3.89
18 272	WOLTERS KLUWER	EUR	1 548 004	3.07
	<i>France</i>		<i>9 778 546</i>	<i>19.40</i>
83 768	DANONE	EUR	4 973 305	9.87
125 940	TOTAL SA	EUR	4 805 241	9.53
	<i>Finland</i>		<i>4 571 092</i>	<i>9.07</i>
29 519	KONE OYJ - B	EUR	2 030 907	4.03
36 037	NOKIAN RENKAAT OYJ	EUR	1 227 060	2.43
85 351	STORA ENSO OYJ - R	EUR	1 313 125	2.61
	<i>United Kingdom</i>		<i>4 429 966</i>	<i>8.79</i>
267 607	STELLANTIS NV	EUR	4 429 966	8.79
	<i>Sweden</i>		<i>2 367 806</i>	<i>4.70</i>
101 198	ELECTROLUX AB-SER B	SEK	2 367 806	4.70
	<i>Belgium</i>		<i>1 105 244</i>	<i>2.19</i>
67 848	PROXIMUS	EUR	1 105 244	2.19
Shares/Units in investment funds			46 960	0.09
	<i>Luxembourg</i>		<i>46 960</i>	<i>0.09</i>
468.62	BNP PARIBAS INSTICASH EUR 3M Standard VNAV - I CAP	EUR	46 960	0.09
Total securities portfolio			50 485 352	100.18

THEAM Quant - Equity Europe DEFI

Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			33 441 990	92.90
Shares			33 441 990	92.90
<i>The Netherlands</i>			<i>13 085 703</i>	<i>36.34</i>
150 094	ABN AMRO GROUP NV - CVA	EUR	1 529 758	4.25
14 270	AKZO NOBEL N.V.	EUR	1 486 934	4.13
92 226	CNH INDUSTRIAL NV	EUR	1 284 247	3.57
8 580	FERRARI NV	EUR	1 492 920	4.15
31 646	HEINEKEN NV	EUR	3 234 222	8.97
133 358	ING GROEP NV	EUR	1 485 608	4.13
11 447	PROSUS NV	EUR	944 034	2.62
19 216	WOLTERS KLUWER	EUR	1 627 980	4.52
<i>France</i>			<i>9 102 802</i>	<i>25.28</i>
14 445	AIRBUS SE	EUR	1 566 416	4.35
142 000	AXA SA	EUR	3 036 670	8.43
25 000	DANONE	EUR	1 484 250	4.12
79 032	TOTAL SA	EUR	3 015 466	8.38
<i>Germany</i>			<i>8 056 204</i>	<i>22.39</i>
16 426	BAYERISCHE MOTOREN WERKE AG	EUR	1 467 006	4.08
26 182	COVESTRO AG	EUR	1 425 872	3.96
58 738	INFINEON TECHNOLOGIES AG	EUR	1 986 519	5.52
10 459	MERCK KGAA	EUR	1 691 220	4.70
11 118	SIEMENS AG - REG	EUR	1 485 587	4.13
<i>Finland</i>			<i>3 197 281</i>	<i>8.89</i>
52 529	KESKO OYJ - B	EUR	1 636 278	4.55
22 689	KONE OYJ - B	EUR	1 561 003	4.34
Shares/Units in investment funds			298 230	0.83
<i>Luxembourg</i>			<i>298 230</i>	<i>0.83</i>
2 976.10	BNP PARIBAS INSTICASH EUR 3M Standard VNAV - I CAP	EUR	298 230	0.83
Total securities portfolio			33 740 220	93.73

THEAM Quant - Equity Europe Factor Defensive

Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			138 428 534	92.62
	Shares		138 428 534	92.62
	<i>France</i>		<i>54 058 755</i>	<i>36.17</i>
60 368	AIRBUS SE	EUR	6 546 306	4.38
390 000	AXA SA	EUR	8 340 149	5.58
150 000	BNP PARIBAS	EUR	7 930 500	5.31
720 000	CREDIT AGRICOLE SA	EUR	8 506 079	5.69
73 375	SANOFI AVENTIS	EUR	6 483 415	4.34
259 725	TOTAL SA	EUR	9 909 806	6.63
250 000	VALEO SA	EUR	6 342 500	4.24
	<i>Germany</i>		<i>49 874 043</i>	<i>33.37</i>
29 075	ALLIANZ SE - REG	EUR	6 114 473	4.09
53 472	CONTINENTAL AG	EUR	6 629 459	4.44
114 282	COVESTRO AG	EUR	6 223 798	4.16
390 433	DEUTSCHE TELEKOM AG - REG	EUR	6 954 393	4.65
45 617	HANNOVER RUECK SE	EUR	6 436 559	4.31
69 977	SCOUT24 AG	EUR	4 976 764	3.33
47 459	SIEMENS AG - REG	EUR	6 341 472	4.24
113 667	VONOVIA SE	EUR	6 197 125	4.15
	<i>The Netherlands</i>		<i>19 978 842</i>	<i>13.37</i>
606 276	ING GROEP NV	EUR	6 753 915	4.52
286 629	KONINKLIJKE AHOLD DELHAIZE NV	EUR	7 185 789	4.81
2 292 763	KONINKLIJKE KPN NV	EUR	6 039 138	4.04
	<i>Finland</i>		<i>14 516 894</i>	<i>9.71</i>
125 968	NESTE OYJ	EUR	6 504 988	4.35
1 774 312	NOKIA OYJ	EUR	8 011 906	5.36
Shares/Units in investment funds			10 240 936	6.85
	<i>Luxembourg</i>		<i>10 240 936</i>	<i>6.85</i>
102 196.29	BNP PARIBAS INSTICASH EUR 3M Standard VNAV - I CAP	EUR	10 240 936	6.85
Total securities portfolio			148 669 470	99.47

THEAM Quant - Equity Europe GURU

Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			194 384 223	96.98
	Shares		194 384 223	96.98
	<i>France</i>		<i>98 175 434</i>	<i>48.99</i>
835 613	AXA SA	EUR	17 869 584	8.92
135 350	DANONE	EUR	8 035 730	4.01
550 225	ENGIE	EUR	6 357 300	3.17
1 800 923	ORANGE	EUR	17 315 875	8.64
219 815	SANOFI AVENTIS	EUR	19 422 852	9.69
741 621	SOCIETE GENERALE SA	EUR	18 436 697	9.20
233 752	TOTAL SA	EUR	8 918 808	4.45
64 193	VIVENDI	EUR	1 818 588	0.91
	<i>The Netherlands</i>		<i>34 312 321</i>	<i>17.12</i>
333	ADYEN NV	EUR	686 147	0.34
15 984	ASML HOLDING NV	EUR	9 261 130	4.62
300 283	CNH INDUSTRIAL NV	EUR	4 181 441	2.09
13 199	FERRARI NV	EUR	2 296 626	1.15
831 079	ING GROEP NV	EUR	9 258 220	4.62
206 479	KONINKLIJKE PHILIPS NV	EUR	8 628 757	4.30
	<i>Germany</i>		<i>28 375 774</i>	<i>14.16</i>
42 484	ALLIANZ SE - REG	EUR	8 934 385	4.46
135 739	BASF SE	EUR	9 018 499	4.50
38 779	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	8 956 010	4.47
10 978	SIEMENS AG - REG	EUR	1 466 880	0.73
	<i>Finland</i>		<i>18 764 758</i>	<i>9.36</i>
2 133 912	NOKIA OYJ	EUR	9 635 680	4.81
286 178	UPM-KYMMENE OYJ	EUR	9 129 078	4.55
	<i>Sweden</i>		<i>14 755 936</i>	<i>7.35</i>
220 000	ERICSSON LM - B	SEK	2 333 189	1.16
220 000	HEXPOL AB	SEK	2 292 842	1.14
118 660	ICA GRUPPEN AB	SEK	4 660 055	2.32
253 775	SANDVIK AB	SEK	5 469 850	2.73
Shares/Units in investment funds			1 086 354	0.54
	<i>Luxembourg</i>		<i>1 086 354</i>	<i>0.54</i>
0.01	BNP PARIBAS INSTICASH EUR 1D SHORT TERM VNAV - I CAP	EUR	1	0.00
10 840.93	BNP PARIBAS INSTICASH EUR 3M Standard VNAV - I CAP	EUR	1 086 353	0.54
Total securities portfolio			195 470 577	97.52

THEAM Quant - Equity Eurozone DEFI

Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			80 486 148	90.17
	Shares		80 486 148	90.17
	<i>The Netherlands</i>		<i>35 985 521</i>	<i>40.31</i>
3 948	ADYEN NV	EUR	8 134 854	9.11
7 359	ASML HOLDING NV	EUR	4 263 805	4.78
650 000	ING GROEP NV	EUR	7 241 000	8.11
105 776	KONINKLIJKE AHOLD DELHAIZE NV	EUR	2 651 804	2.97
24 361	KONINKLIJKE DSM NV	EUR	3 834 421	4.30
75 000	KONINKLIJKE PHILIPS NV	EUR	3 134 250	3.51
36 189	PROSUS NV	EUR	2 984 507	3.34
220 000	ROYAL DUTCH SHELL PLC - A	EUR	3 740 880	4.19
	<i>Germany</i>		<i>14 315 071</i>	<i>16.04</i>
11 000	ADIDAS AG	EUR	3 452 900	3.87
36 194	BASF SE	EUR	2 404 729	2.69
800	BAYERISCHE MOTOREN WERKE AG	EUR	71 448	0.08
300 000	DEUTSCHE TELEKOM AG - REG	EUR	5 343 600	5.99
22 769	SIEMENS AG - REG	EUR	3 042 394	3.41
	<i>France</i>		<i>13 395 585</i>	<i>15.00</i>
147 000	AXA SA	EUR	3 143 595	3.52
57 000	DANONE	EUR	3 384 090	3.79
180 000	TOTAL SA	EUR	6 867 900	7.69
	<i>Belgium</i>		<i>5 165 853</i>	<i>5.79</i>
31 108	ANHEUSER - BUSCH INBEV SA/NV	EUR	1 891 677	2.12
200 993	PROXIMUS	EUR	3 274 176	3.67
	<i>Sweden</i>		<i>4 949 971</i>	<i>5.55</i>
210 000	ERICSSON LM - B	SEK	2 227 135	2.50
140 000	INVESTOR AB-B SHS	SEK	2 722 836	3.05
	<i>Finland</i>		<i>3 559 164</i>	<i>3.99</i>
34 455	KONE OYJ - B	EUR	2 370 504	2.66
77 261	STORA ENSO OYJ - R	EUR	1 188 660	1.33
	<i>United Kingdom</i>		<i>3 114 983</i>	<i>3.49</i>
188 171	STELLANTIS NV	EUR	3 114 983	3.49
Shares/Units in investment funds			5 477 535	6.14
	<i>Luxembourg</i>		<i>5 477 535</i>	<i>6.14</i>
54 661.38	BNP PARIBAS INSTICASH EUR 3M Standard VNAV - I CAP	EUR	5 477 535	6.14
Total securities portfolio			85 963 683	96.31

THEAM Quant - Equity Eurozone Factor Defensive

Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			84 284 402	88.12
Shares			84 284 402	88.12
<i>The Netherlands</i>			<i>26 199 602</i>	<i>27.38</i>
5 720	ASML HOLDING NV	EUR	3 314 168	3.46
248 022	CNH INDUSTRIAL NV	EUR	3 453 706	3.61
43 525	FERRARI NV	EUR	7 573 350	7.92
419 076	ING GROEP NV	EUR	4 668 507	4.88
136 303	KONINKLIJKE AHOLD DELHAIZE NV	EUR	3 417 116	3.57
45 747	PROSUS NV	EUR	3 772 755	3.94
<i>Germany</i>			<i>20 054 435</i>	<i>20.96</i>
4 441	ADIDAS AG	EUR	1 394 030	1.46
11 509	ALLIANZ SE - REG	EUR	2 420 343	2.53
44 353	BASF SE	EUR	2 946 813	3.08
50 768	DEUTSCHE POST AG - REG	EUR	2 912 052	3.04
2 000	FRESENIUS SE & CO KGAA	EUR	87 990	0.09
122 026	INFINEON TECHNOLOGIES AG	EUR	4 126 919	4.31
9 555	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	2 206 727	2.31
29 633	SIEMENS AG - REG	EUR	3 959 561	4.14
<i>Finland</i>			<i>13 882 316</i>	<i>14.51</i>
121 965	KESKO OYJ - B	EUR	3 799 210	3.97
51 156	KONE OYJ - B	EUR	3 519 533	3.68
83 243	NESTE OYJ	EUR	4 298 669	4.49
66 517	NOKIAN RENKAAT OYJ	EUR	2 264 904	2.37
<i>United Kingdom</i>			<i>8 277 000</i>	<i>8.66</i>
500 000	STELLANTIS NV	EUR	8 277 000	8.66
<i>Sweden</i>			<i>8 175 163</i>	<i>8.56</i>
750 000	SKANDINAVISKA ENSKILDA BANK - A	SEK	8 175 163	8.56
<i>Belgium</i>			<i>4 441 799</i>	<i>4.65</i>
49 970	ANHEUSER - BUSCH INBEV SA/NV	EUR	3 038 676	3.18
86 134	PROXIMUS	EUR	1 403 123	1.47
<i>France</i>			<i>3 254 087</i>	<i>3.40</i>
85 286	TOTAL SA	EUR	3 254 087	3.40
Shares/Units in investment funds			1 668 756	1.74
<i>Luxembourg</i>			<i>1 668 756</i>	<i>1.74</i>
16 652.84	BNP PARIBAS INSTICASH EUR 3M Standard VNAV - I CAP	EUR	1 668 756	1.74
Total securities portfolio			85 953 158	89.86

THEAM Quant - Equity Eurozone GURU

Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			110 444 168	91.23
	Shares		110 444 168	91.23
	<i>France</i>		<i>52 528 151</i>	<i>43.40</i>
359 844	AXA SA	EUR	7 695 264	6.36
86 556	BNP PARIBAS	EUR	4 576 216	3.78
7 700	KERING	EUR	5 674 900	4.69
135 000	SANOFI AVENTIS	EUR	11 928 601	9.85
460 000	SOCIETE GENERALE SA	EUR	11 435 600	9.45
294 000	TOTAL SA	EUR	11 217 570	9.27
	<i>Germany</i>		<i>31 273 055</i>	<i>25.82</i>
21 418	ALLIANZ SE - REG	EUR	4 504 205	3.72
111 620	BAYER AG - REG	EUR	5 716 060	4.72
306 735	DEUTSCHE TELEKOM AG - REG	EUR	5 463 564	4.51
159 721	INFINEON TECHNOLOGIES AG	EUR	5 401 764	4.46
39 520	SIEMENS AG - REG	EUR	5 280 662	4.36
90 000	VONOVIA SE	EUR	4 906 800	4.05
	<i>The Netherlands</i>		<i>10 813 190</i>	<i>8.93</i>
473 789	ING GROEP NV	EUR	5 278 009	4.36
65 335	WOLTERS KLUWER	EUR	5 535 181	4.57
	<i>Belgium</i>		<i>10 451 526</i>	<i>8.64</i>
101 593	COLRUYT SA	EUR	4 791 126	3.96
60 000	GROUPE BRUXELLES LAMBERT SA	EUR	5 660 400	4.68
	<i>United Kingdom</i>		<i>5 378 246</i>	<i>4.44</i>
324 891	STELLANTIS NV	EUR	5 378 246	4.44
Shares/Units in investment funds			58 313	0.05
	<i>Luxembourg</i>		<i>58 313</i>	<i>0.05</i>
581.92	BNP PARIBAS INSTICASH EUR 3M Standard VNAV - 1 CAP	EUR	58 313	0.05
Total securities portfolio			110 502 481	91.28

THEAM Quant - Equity Eurozone Income Defensive

Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			65 068 050	83.42
Shares			65 068 050	83.42
<i>France</i>			<i>47 953 260</i>	<i>61.46</i>
20 000	AIR LIQUIDE SA	EUR	2 953 200	3.79
60 000	BNP PARIBAS	EUR	3 172 200	4.07
88 000	BOUYGUES SA	EUR	2 744 720	3.52
72 202	COMPAGNIE DE SAINT GOBAIN	EUR	4 010 099	5.14
570 000	CREDIT AGRICOLE SA	EUR	6 733 980	8.62
45 000	DANONE	EUR	2 671 650	3.43
470 000	ENGIE	EUR	5 430 380	6.96
4 675	KERING	EUR	3 445 475	4.42
61 130	SANOFI AVENTIS	EUR	5 401 447	6.92
104 149	SOCIETE GENERALE SA	EUR	2 589 144	3.32
75 000	TOTAL SA	EUR	2 861 625	3.67
66 000	VINCI SA	EUR	5 939 340	7.60
<i>The Netherlands</i>			<i>6 240 858</i>	<i>8.01</i>
139 886	ABN AMRO GROUP NV - CVA	EUR	1 425 718	1.83
26 260	EURONEXT NV - W/I	EUR	2 408 042	3.09
216 077	ING GROEP NV	EUR	2 407 098	3.09
<i>Germany</i>			<i>4 477 265</i>	<i>5.74</i>
136 564	DEUTSCHE TELEKOM AG - REG	EUR	2 432 478	3.12
15 303	SIEMENS AG - REG	EUR	2 044 787	2.62
<i>Belgium</i>			<i>4 473 109</i>	<i>5.74</i>
23 366	GROUPE BRUXELLES LAMBERT SA	EUR	2 204 348	2.83
35 284	KBC GROEP NV	EUR	2 268 761	2.91
<i>Finland</i>			<i>1 923 558</i>	<i>2.47</i>
425 990	NOKIA OYJ	EUR	1 923 558	2.47
Shares/Units in investment funds			1 519 232	1.95
<i>Luxembourg</i>			<i>1 519 232</i>	<i>1.95</i>
15 160.71	BNP PARIBAS INSTICASH EUR 3M Standard VNAV - I CAP	EUR	1 519 232	1.95
Total securities portfolio			66 587 282	85.37

THEAM Quant - Equity GURU Long Short

Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			18 274 019	97.63
	Shares		18 274 019	97.63
	<i>France</i>		<i>8 718 899</i>	<i>46.58</i>
4 801	AIRBUS SE	EUR	520 620	2.78
40 039	AXA SA	EUR	856 234	4.57
27 913	DANONE	EUR	1 657 195	8.85
49 342	ENGIE	EUR	570 097	3.05
19 955	SANOFI AVENTIS	EUR	1 763 225	9.42
12 859	SCHNEIDER ELECTRIC SE	EUR	1 706 132	9.12
43 124	TOTAL SA	EUR	1 645 396	8.79
	<i>Germany</i>		<i>5 783 610</i>	<i>30.89</i>
1 880	ADIDAS AG	EUR	590 132	3.15
2 379	ALLIANZ SE - REG	EUR	500 304	2.67
9 068	BASF SE	EUR	602 478	3.22
6 545	BAYERISCHE MOTOREN WERKE AG	EUR	584 534	3.12
5 983	COVESTRO AG	EUR	325 834	1.74
2 949	DEUTSCHE BOERSE AG	EUR	434 093	2.32
51 127	E.ON SE	EUR	498 693	2.66
7 000	HEIDELBERGCEMENT AG	EUR	506 380	2.71
2 377	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	548 968	2.93
6 118	SAP SE	EUR	727 063	3.88
3 481	SIEMENS AG - REG	EUR	465 131	2.49
	<i>The Netherlands</i>		<i>1 895 410</i>	<i>10.13</i>
45 023	CNH INDUSTRIAL NV	EUR	626 945	3.35
3 515	FERRARI NV	EUR	611 610	3.27
15 718	KONINKLIJKE PHILIPS NV	EUR	656 855	3.51
	<i>Finland</i>		<i>1 234 517</i>	<i>6.60</i>
5 979	KONE OYJ - B	EUR	411 355	2.20
9 601	SAMPO OYJ - A	EUR	372 135	1.99
29 316	STORA ENSO OYJ - R	EUR	451 027	2.41
	<i>United Kingdom</i>		<i>641 583</i>	<i>3.43</i>
38 757	STELLANTIS NV	EUR	641 583	3.43
Shares/Units in investment funds			6 877	0.04
	<i>Luxembourg</i>		<i>6 877</i>	<i>0.04</i>
68.62	BNP PARIBAS INSTICASH EUR 3M Standard VNAV - I CAP	EUR	6 877	0.04
Total securities portfolio			18 280 896	97.67

THEAM Quant - Equity US DEF

Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			10 701 779	87.22
	Shares		10 701 779	87.22
	<i>The Netherlands</i>		<i>4 608 337</i>	<i>37.57</i>
41 261	ABN AMRO GROUP NV - CVA	EUR	498 709	4.06
4 104	AKZO NOBEL N.V.	EUR	507 134	4.13
30 998	CNH INDUSTRIAL NV	EUR	511 890	4.17
2 580	FERRARI NV	EUR	532 375	4.35
39 058	ING GROEP NV	EUR	515 992	4.21
17 621	KONINKLIJKE AHOLD DELHAIZE NV	EUR	523 881	4.27
9 830	KONINKLIJKE PHILIPS NV	EUR	487 163	3.97
5 093	PROSUS NV	EUR	498 101	4.06
5 306	WOLTERS KLUWER	EUR	533 092	4.35
	<i>Germany</i>		<i>4 053 754</i>	<i>33.03</i>
1 965	ALLIANZ SE - REG	EUR	490 061	3.99
4 692	BAYERISCHE MOTOREN WERKE AG	EUR	496 943	4.05
69 131	COMMERZBANK AG	EUR	490 419	4.00
3 037	DEUTSCHE BOERSE AG	EUR	530 152	4.32
43 311	E.ON SE	EUR	500 990	4.08
1 816	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	497 373	4.05
3 666	SAP SE	EUR	516 658	4.21
3 352	SIEMENS AG - REG	EUR	531 158	4.33
	<i>Finland</i>		<i>1 043 750</i>	<i>8.50</i>
14 064	KESKO OYJ - B	EUR	519 535	4.23
6 425	KONE OYJ - B	EUR	524 215	4.27
	<i>United Kingdom</i>		<i>506 509</i>	<i>4.13</i>
25 801	STELLANTIS NV	EUR	506 509	4.13
	<i>Belgium</i>		<i>489 429</i>	<i>3.99</i>
25 335	PROXIMUS	EUR	489 429	3.99
Shares/Units in investment funds			305 241	2.49
	<i>Luxembourg</i>		<i>305 241</i>	<i>2.49</i>
2 444.39	BNP PARIBAS INSTICASH USD 1D SHORT TERM VNAV CLC	USD	305 241	2.49
Total securities portfolio			11 007 020	89.71

THEAM Quant - Equity US Factor Defensive

Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			6 184 196	90.10
Shares			6 184 196	90.10
<i>The Netherlands</i>			<i>2 276 767</i>	<i>33.17</i>
426	ASML HOLDING NV	EUR	292 709	4.26
35 564	CNH INDUSTRIAL NV	EUR	587 292	8.56
2 705	FERRARI NV	EUR	558 168	8.13
22 717	ING GROEP NV	EUR	300 113	4.37
4 928	KONINKLIJKE PHILIPS NV	EUR	244 226	3.56
3 847	RANDSTAD HOLDING NV	EUR	294 259	4.29
<i>Germany</i>			<i>1 990 692</i>	<i>29.01</i>
987	ALLIANZ SE - REG	EUR	246 153	3.59
38 530	COMMERZBANK AG	EUR	273 334	3.98
3 651	COVESTRO AG	EUR	235 797	3.44
6 543	INFINEON TECHNOLOGIES AG	EUR	262 421	3.82
1 538	SAP SE	EUR	216 754	3.16
3 556	SIEMENS AG - REG	EUR	563 484	8.21
3 145	SIEMENS HEALTHINEERS AG	EUR	192 749	2.81
<i>Finland</i>			<i>1 394 567</i>	<i>20.32</i>
16 846	KESKO OYJ - B	EUR	622 303	9.08
2 989	KONE OYJ - B	EUR	243 872	3.55
4 612	NESTE OYJ	EUR	282 438	4.11
6 091	NOKIAN RENKAAT OYJ	EUR	245 954	3.58
<i>United Kingdom</i>			<i>291 271</i>	<i>4.24</i>
14 837	STELLANTIS NV	EUR	291 271	4.24
<i>Italy</i>			<i>230 899</i>	<i>3.36</i>
17 238	DAVIDE CAMPARI-MILANO NV	EUR	230 899	3.36
Shares/Units in investment funds			134 929	1.97
<i>Luxembourg</i>			<i>134 929</i>	<i>1.97</i>
1 080.53	BNP PARIBAS INSTICASH USD 1D SHORT TERM VNAV CLC	USD	134 929	1.97
Total securities portfolio			6 319 125	92.07

THEAM Quant - Equity US GURU

Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			44 015 386	89.28
	Shares		44 015 386	89.28
	<i>France</i>		<i>25 048 808</i>	<i>50.79</i>
12 689	AIRBUS SE	EUR	1 631 793	3.31
125 163	AXA SA	EUR	3 174 193	6.44
290 579	ENGIE	EUR	3 981 481	8.08
182	LVMH	EUR	142 731	0.29
368 368	ORANGE	EUR	4 200 290	8.51
44 572	SANOFI AVENTIS	EUR	4 670 527	9.46
14 950	SCHNEIDER ELECTRIC SE	EUR	2 352 311	4.77
73 722	SOCIETE GENERALE SA	EUR	2 173 433	4.41
11 902	TOTAL SA	EUR	538 542	1.09
64 992	VIVENDI	EUR	2 183 507	4.43
	<i>The Netherlands</i>		<i>9 406 241</i>	<i>19.08</i>
7 129	AKZO NOBEL N.V.	EUR	880 936	1.79
2 986	ASML HOLDING NV	EUR	2 051 712	4.16
49 195	CNH INDUSTRIAL NV	EUR	812 389	1.65
6 692	FERRARI NV	EUR	1 380 871	2.80
64 105	ING GROEP NV	EUR	846 886	1.72
19 473	KONINKLIJKE PHILIPS NV	EUR	965 058	1.96
13 723	PROSUS NV	EUR	1 342 126	2.72
11 210	WOLTERS KLUWER	EUR	1 126 263	2.28
	<i>Germany</i>		<i>6 414 786</i>	<i>13.02</i>
17 258	COVESTRO AG	EUR	1 114 593	2.26
6 968	MERCK KGAA	EUR	1 336 184	2.71
13 033	SAP SE	EUR	1 836 771	3.73
9 018	SIEMENS AG - REG	EUR	1 428 992	2.90
11 393	SIEMENS HEALTHINEERS AG	EUR	698 246	1.42
	<i>Finland</i>		<i>3 145 551</i>	<i>6.39</i>
25 711	KESKO OYJ - B	EUR	949 785	1.93
21 918	KONE OYJ - B	EUR	1 788 288	3.63
76 094	NOKIA OYJ	EUR	407 478	0.83
Shares/Units in investment funds			1 719 010	3.49
	<i>Luxembourg</i>		<i>1 719 010</i>	<i>3.49</i>
13 765.98	BNP PARIBAS INSTICASH USD 1D SHORT TERM VNAV CLC	USD	1 719 010	3.49
Total securities portfolio			45 734 396	92.77

THEAM Quant - Equity US Premium Income

Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			21 975 095	89.89
	Shares		21 975 095	89.89
	<i>Germany</i>		<i>11 862 420</i>	<i>48.52</i>
3 067	ADIDAS AG	EUR	1 141 703	4.67
7 035	BAYERISCHE MOTOREN WERKE AG	EUR	745 096	3.05
8 989	COVESTRO AG	EUR	580 547	2.37
5 050	DEUTSCHE BOERSE AG	EUR	881 551	3.61
53 764	DEUTSCHE LUFTHANSA - REG	EUR	605 070	2.47
88 211	E.ON SE	EUR	1 020 360	4.17
18 912	FRESENIUS SE & CO KGAA	EUR	986 708	4.04
10 460	HEIDELBERGCEMENT AG	EUR	897 343	3.67
25 927	INFINEON TECHNOLOGIES AG	EUR	1 039 858	4.25
3 150	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	862 733	3.53
14 958	SAP SE	EUR	2 108 066	8.63
6 269	SIEMENS AG - REG	EUR	993 385	4.06
	<i>France</i>		<i>4 031 948</i>	<i>16.50</i>
66 000	AXA SA	EUR	1 673 791	6.85
11 000	DANONE	EUR	774 476	3.17
35 000	TOTAL SA	EUR	1 583 681	6.48
	<i>The Netherlands</i>		<i>3 691 968</i>	<i>15.09</i>
70 354	CNH INDUSTRIAL NV	EUR	1 161 802	4.75
4 885	FERRARI NV	EUR	1 008 003	4.12
13 972	KONINKLIJKE PHILIPS NV	EUR	692 435	2.83
13 117	SIGNIFY NV	EUR	829 728	3.39
	<i>Finland</i>		<i>1 573 114</i>	<i>6.44</i>
11 319	KONE OYJ - B	EUR	923 516	3.78
35 604	STORA ENSO OYJ - R	EUR	649 598	2.66
	<i>United Kingdom</i>		<i>815 645</i>	<i>3.34</i>
41 548	STELLANTIS NV	EUR	815 645	3.34
Shares/Units in investment funds			506 430	2.07
	<i>Luxembourg</i>		<i>506 430</i>	<i>2.07</i>
4 055.53	BNP PARIBAS INSTICASH USD 1D SHORT TERM VNAV CLC	USD	506 430	2.07
Total securities portfolio			22 481 525	91.96

THEAM Quant - Equity World DEFI

Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			3 004 314	89.65
	Shares		3 004 314	89.65
	<i>Germany</i>		<i>1 662 676</i>	<i>49.62</i>
381	ADIDAS AG	EUR	141 829	4.23
529	ALLIANZ SE - REG	EUR	131 930	3.94
1 698	BASF SE	EUR	133 787	3.99
1 328	BAYERISCHE MOTOREN WERKE AG	EUR	140 652	4.20
14 491	COMMERZBANK AG	EUR	102 800	3.07
775	DEUTSCHE BOERSE AG	EUR	135 287	4.04
11 325	E.ON SE	EUR	130 999	3.91
1 548	HEIDELBERGCEMENT AG	EUR	132 800	3.96
482	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	132 012	3.94
990	SAP SE	EUR	139 523	4.16
1 197	SIEMENS AG - REG	EUR	189 677	5.66
2 470	SIEMENS HEALTHINEERS AG	EUR	151 380	4.52
	<i>The Netherlands</i>		<i>653 314</i>	<i>19.50</i>
11 514	CNH INDUSTRIAL NV	EUR	190 138	5.67
1 161	FERRARI NV	EUR	239 567	7.16
4 512	KONINKLIJKE PHILIPS NV	EUR	223 609	6.67
	<i>Finland</i>		<i>382 941</i>	<i>11.42</i>
1 686	KONE OYJ - B	EUR	137 561	4.10
2 642	SAMPO OYJ - A	EUR	121 441	3.62
6 793	STORA ENSO OYJ - R	EUR	123 939	3.70
	<i>United Kingdom</i>		<i>154 794</i>	<i>4.62</i>
7 885	STELLANTIS NV	EUR	154 794	4.62
	<i>France</i>		<i>150 589</i>	<i>4.49</i>
1 171	AIRBUS SE	EUR	150 589	4.49
Shares/Units in investment funds			180 036	5.37
	<i>Luxembourg</i>		<i>180 036</i>	<i>5.37</i>
1 441.74	BNP PARIBAS INSTICASH USD 1D SHORT TERM VNAV CLC	USD	180 036	5.37
Total securities portfolio			3 184 350	95.02

THEAM Quant - Equity World DEFI Market Neutral

Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			31 646 314	89.65
	Shares		31 646 314	89.65
	<i>The Netherlands</i>		<i>11 984 903</i>	<i>33.95</i>
495	ADYEN NV	EUR	1 209 556	3.43
107 534	CNH INDUSTRIAL NV	EUR	1 775 779	5.03
7 304	FERRARI NV	EUR	1 507 156	4.27
116 259	ING GROEP NV	EUR	1 535 889	4.35
37 654	KONINKLIJKE AHOLD DELHAIZE NV	EUR	1 119 473	3.17
406 586	KONINKLIJKE KPN NV	EUR	1 270 037	3.60
20 393	KONINKLIJKE PHILIPS NV	EUR	1 010 652	2.86
11 689	PROSUS NV	EUR	1 143 198	3.24
18 475	RANDSTAD HOLDING NV	EUR	1 413 163	4.00
	<i>Germany</i>		<i>9 707 657</i>	<i>27.50</i>
17 908	BASF SE	EUR	1 410 993	4.00
192 262	COMMERZBANK AG	EUR	1 363 917	3.86
20 997	COVESTRO AG	EUR	1 356 073	3.84
24 263	DEUTSCHE POST AG - REG	EUR	1 650 446	4.68
12 554	HEIDELBERGCEMENT AG	EUR	1 076 983	3.05
9 938	SIEMENS AG - REG	EUR	1 574 775	4.46
20 795	SIEMENS HEALTHINEERS AG	EUR	1 274 470	3.61
	<i>Finland</i>		<i>4 381 681</i>	<i>12.41</i>
50 763	KESKO OYJ - B	EUR	1 875 224	5.31
12 096	KONE OYJ - B	EUR	986 912	2.80
24 813	NESTE OYJ	EUR	1 519 545	4.30
	<i>Belgium</i>		<i>4 067 641</i>	<i>11.53</i>
11 882	GROUPE BRUXELLES LAMBERT SA	EUR	1 329 332	3.77
63 956	PROXIMUS	EUR	1 235 522	3.50
14 374	UCB SA	EUR	1 502 787	4.26
	<i>United Kingdom</i>		<i>1 504 432</i>	<i>4.26</i>
76 634	STELLANTIS NV	EUR	1 504 432	4.26
Shares/Units in investment funds			1 558 493	4.42
	<i>Luxembourg</i>		<i>1 558 493</i>	<i>4.42</i>
12 480.55	BNP PARIBAS INSTICASH USD 1D SHORT TERM VNAV CLC	USD	1 558 493	4.42
Total securities portfolio			33 204 807	94.07

THEAM Quant - Equity World Employee Scheme

Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			1 712 539	87.48
	Shares		1 712 539	87.48
	<i>Germany</i>		<i>1 007 519</i>	<i>51.47</i>
347	ALLIANZ SE - REG	EUR	72 974	3.73
1 211	BASF SE	EUR	80 459	4.11
6 568	DEUTSCHE BANK AG - REG	EUR	72 156	3.69
10 752	DEUTSCHE LUFTHANSA - REG	EUR	102 036	5.21
1 478	DEUTSCHE POST AG - REG	EUR	84 778	4.33
9 203	DEUTSCHE TELEKOM AG - REG	EUR	163 923	8.38
465	HANNOVER RUECK SE	EUR	65 612	3.35
723	HEIDELBERGCEMENT AG	EUR	52 302	2.67
920	INFINEON TECHNOLOGIES AG	EUR	31 114	1.59
296	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	68 361	3.49
532	SIEMENS AG - REG	EUR	71 086	3.63
1 527	SIEMENS HEALTHINEERS AG	EUR	78 915	4.03
543	SYMRISE AG	EUR	63 803	3.26
	<i>Belgium</i>		<i>211 955</i>	<i>10.82</i>
720	GROUPE BRUXELLES LAMBERT SA	EUR	67 925	3.47
4 366	PROXIMUS	EUR	71 122	3.63
827	UCB SA	EUR	72 908	3.72
	<i>The Netherlands</i>		<i>198 701</i>	<i>10.16</i>
365	FERRARI NV	EUR	63 510	3.24
3 235	KONINKLIJKE PHILIPS NV	EUR	135 191	6.92
	<i>Finland</i>		<i>140 596</i>	<i>7.18</i>
985	KONE OYJ - B	EUR	67 768	3.46
2 283	UPM-KYMMENE OYJ	EUR	72 828	3.72
	<i>United Kingdom</i>		<i>79 161</i>	<i>4.04</i>
4 782	STELLANTIS NV	EUR	79 161	4.04
	<i>France</i>		<i>74 607</i>	<i>3.81</i>
688	AIRBUS SE	EUR	74 607	3.81
Shares/Units in investment funds			13 010	0.66
	<i>Luxembourg</i>		<i>13 010</i>	<i>0.66</i>
129.83	BNP PARIBAS INSTICASH EUR 3M Standard VNAV - I CAP	EUR	13 010	0.66
Total securities portfolio			1 725 549	88.14

THEAM Quant - Equity World Employee Scheme II

Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			804 840	80.87
	Shares		804 840	80.87
	<i>Germany</i>		<i>502 656</i>	<i>50.51</i>
106	ADIDAS AG	EUR	33 273	3.34
139	ALLIANZ SE - REG	EUR	29 232	2.94
471	BASF SE	EUR	31 293	3.14
378	BAYERISCHE MOTOREN WERKE AG	EUR	33 759	3.39
5 735	COMMERZBANK AG	EUR	34 307	3.45
498	COVESTRO AG	EUR	27 121	2.73
3 321	DEUTSCHE BANK AG - REG	EUR	36 485	3.67
213	DEUTSCHE BOERSE AG	EUR	31 354	3.15
3 595	DEUTSCHE LUFTHANSA - REG	EUR	34 117	3.43
3 008	E.ON SE	EUR	29 340	2.95
412	HEIDELBERGCEMENT AG	EUR	29 804	2.99
122	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	28 176	2.83
299	SAP SE	EUR	35 533	3.57
479	SIEMENS AG - REG	EUR	64 004	6.43
2 828	THYSSENKRUPP AG	EUR	24 858	2.50
	<i>The Netherlands</i>		<i>209 466</i>	<i>21.04</i>
5 161	CNH INDUSTRIAL NV	EUR	71 866	7.21
395	FERRARI NV	EUR	68 730	6.91
1 648	KONINKLIJKE PHILIPS NV	EUR	68 870	6.92
	<i>Finland</i>		<i>54 495</i>	<i>5.48</i>
418	KONE OYJ - B	EUR	28 758	2.89
664	SAMPO OYJ - A	EUR	25 737	2.59
	<i>United Kingdom</i>		<i>38 223</i>	<i>3.84</i>
2 309	STELLANTIS NV	EUR	38 223	3.84
Shares/Units in investment funds			60 068	6.04
	<i>Luxembourg</i>		<i>60 068</i>	<i>6.04</i>
599.43	BNP PARIBAS INSTICASH EUR 3M Standard VNAV - I CAP	EUR	60 068	6.04
Total securities portfolio			864 908	86.91

THEAM Quant - Equity World Employee Scheme III

Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			497 423	90.19
	Shares		497 423	90.19
	<i>Germany</i>		<i>220 106</i>	<i>39.92</i>
94	ALLIANZ SE - REG	EUR	19 768	3.58
361	BASF SE	EUR	23 985	4.35
435	DEUTSCHE POST AG - REG	EUR	24 952	4.52
2 922	DEUTSCHE TELEKOM AG - REG	EUR	52 046	9.45
651	INFINEON TECHNOLOGIES AG	EUR	22 017	3.99
78	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	18 014	3.27
268	SIEMENS AG - REG	EUR	35 810	6.50
455	SIEMENS HEALTHINEERS AG	EUR	23 514	4.26
	<i>Finland</i>		<i>145 021</i>	<i>26.29</i>
977	KESKO OYJ - B	EUR	30 434	5.52
333	KONE OYJ - B	EUR	22 910	4.15
518	NESTE OYJ	EUR	26 750	4.85
627	NOKIAN RENKAAT OYJ	EUR	21 349	3.87
1 267	STORA ENSO OYJ - R	EUR	19 493	3.53
755	UPM-KYMMENE OYJ	EUR	24 085	4.37
	<i>The Netherlands</i>		<i>89 033</i>	<i>16.14</i>
43	ASML HOLDING NV	EUR	24 914	4.52
1 967	ING GROEP NV	EUR	21 912	3.97
231	PROSUS NV	EUR	19 051	3.45
359	RANDSTAD HOLDING NV	EUR	23 156	4.20
	<i>Belgium</i>		<i>43 263</i>	<i>7.84</i>
364	ANHEUSER - BUSCH INBEV SA/NV	EUR	22 135	4.01
1 297	PROXIMUS	EUR	21 128	3.83
Shares/Units in investment funds			29 780	5.40
	<i>Luxembourg</i>		<i>29 780</i>	<i>5.40</i>
297.18	BNP PARIBAS INSTICASH EUR 3M Standard VNAV - I CAP	EUR	29 780	5.40
Total securities portfolio			527 203	95.59

THEAM Quant - Equity World Global Goals

Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			90 164 543	89.55
	Shares		90 164 543	89.55
	<i>Germany</i>		<i>41 304 857</i>	<i>41.02</i>
97 727	BASF SE	EUR	7 700 027	7.65
33 795	BAYERISCHE MOTOREN WERKE AG	EUR	3 579 321	3.55
491 068	COMMERZBANK AG	EUR	3 483 663	3.46
179 935	DEUTSCHE TELEKOM AG - REG	EUR	3 800 812	3.77
61 929	DEUTSCHE WOHNEN AG - BR	EUR	3 788 118	3.76
22 571	HANNOVER RUECK SE	EUR	3 776 816	3.75
26 681	LEG IMMOBILIEN AG	EUR	3 842 799	3.82
13 735	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	3 761 791	3.74
23 418	SIEMENS AG - REG	EUR	3 710 815	3.69
59 712	VONOVIA SE	EUR	3 860 695	3.83
	<i>The Netherlands</i>		<i>30 713 248</i>	<i>30.51</i>
62 358	AKZO NOBEL N.V.	EUR	7 705 627	7.65
195 310	ASR NEDERLAND NV	EUR	7 548 435	7.50
287 463	ING GROEP NV	EUR	3 797 652	3.77
267 108	KONINKLIJKE AHOLD DELHAIZE NV	EUR	7 941 258	7.90
78 861	NN GROUP NV - W/I	EUR	3 720 276	3.69
	<i>Belgium</i>		<i>7 413 676</i>	<i>7.36</i>
34 032	GROUPE BRUXELLES LAMBERT SA	EUR	3 807 425	3.78
47 293	KBC GROEP NV	EUR	3 606 251	3.58
	<i>Austria</i>		<i>7 067 758</i>	<i>7.02</i>
95 832	ERSTE GROUP BANK AG	EUR	3 516 243	3.49
156 795	RAIFFEISEN BANK INTERNATIONAL	EUR	3 551 515	3.53
	<i>United Kingdom</i>		<i>3 665 004</i>	<i>3.64</i>
186 691	STELLANTIS NV	EUR	3 665 004	3.64
Shares/Units in investment funds			1 184 713	1.18
	<i>Luxembourg</i>		<i>1 184 713</i>	<i>1.18</i>
9 487.28	BNP PARIBAS INSTICASH USD 1D SHORT TERM VNAV CLC	USD	1 184 713	1.18
Total securities portfolio			91 349 256	90.73

THEAM Quant - Equity World GURU

Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			123 737 738	93.91
	Shares		123 737 738	93.91
	<i>France</i>		<i>40 786 416</i>	<i>30.96</i>
188 900	BNP PARIBAS	EUR	11 843 753	8.99
142 000	DANONE	EUR	9 997 777	7.59
218	LVMH	EUR	170 963	0.13
242 612	SOCIETE GENERALE SA	EUR	7 152 559	5.43
256 837	TOTAL SA	EUR	11 621 364	8.82
	<i>The Netherlands</i>		<i>28 154 572</i>	<i>21.36</i>
8 588	ASML HOLDING NV	EUR	5 900 905	4.48
453 817	ING GROEP NV	EUR	5 995 343	4.55
204 875	KONINKLIJKE AHOLD DELHAIZE NV	EUR	6 091 039	4.62
97 882	KONINKLIJKE PHILIPS NV	EUR	4 850 911	3.68
54 359	PROSUS NV	EUR	5 316 374	4.03
	<i>Germany</i>		<i>17 964 572</i>	<i>13.64</i>
61 997	BASF SE	EUR	4 884 818	3.71
58 748	DEUTSCHE POST AG - REG	EUR	3 996 228	3.03
18 223	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	4 990 981	3.79
25 827	SIEMENS AG - REG	EUR	4 092 545	3.11
	<i>Sweden</i>		<i>17 040 025</i>	<i>12.93</i>
140 000	INVESTOR AB-B SHS	SEK	3 229 011	2.45
538 223	SECURITAS AB - B	SEK	8 502 410	6.45
200 000	SKANSKA AB - B	SEK	5 308 604	4.03
	<i>Belgium</i>		<i>9 515 343</i>	<i>7.22</i>
69 318	ANHEUSER - BUSCH INBEV SA/NV	EUR	4 998 838	3.79
233 794	PROXIMUS	EUR	4 516 505	3.43
	<i>United Kingdom</i>		<i>5 584 247</i>	<i>4.24</i>
284 455	STELLANTIS NV	EUR	5 584 247	4.24
	<i>Finland</i>		<i>4 692 563</i>	<i>3.56</i>
57 514	KONE OYJ - B	EUR	4 692 563	3.56
Shares/Units in investment funds			2 232 863	1.69
	<i>Luxembourg</i>		<i>2 232 863</i>	<i>1.69</i>
17 880.96	BNP PARIBAS INSTICASH USD 1D SHORT TERM VNAV CLC	USD	2 232 863	1.69
Total securities portfolio			125 970 601	95.60

THEAM Quant - Europe Target Premium

Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			141 385 981	89.19
Shares			141 385 981	89.19
<i>The Netherlands</i>			<i>41 971 992</i>	<i>26.48</i>
11 822	ASML HOLDING NV	EUR	6 849 667	4.32
646 588	CNH INDUSTRIAL NV	EUR	9 003 738	5.68
34 916	FERRARI NV	EUR	6 075 384	3.83
555 397	ING GROEP NV	EUR	6 187 123	3.90
132 589	KONINKLIJKE PHILIPS NV	EUR	5 540 894	3.50
28 006	PROSUS NV	EUR	2 309 655	1.46
93 109	RANDSTAD HOLDING NV	EUR	6 005 531	3.79
<i>Sweden</i>			<i>24 721 052</i>	<i>15.59</i>
1 115 689	ERICSSON LM - B	SEK	11 832 332	7.46
85 000	HOLMEN AB-B SHARES	SEK	3 237 576	2.04
450 000	HUSQVARNA AB - B	SEK	5 044 863	3.18
33 000	ICA GRUPPEN AB	SEK	1 295 987	0.82
50 000	SECURITAS AB - B	SEK	666 042	0.42
230 000	TELE2 AB - B	SEK	2 644 252	1.67
<i>France</i>			<i>23 741 041</i>	<i>14.98</i>
258 000	AXA SA	EUR	5 517 330	3.48
100 000	DANONE	EUR	5 937 000	3.75
322 021	TOTAL SA	EUR	12 286 711	7.75
<i>Germany</i>			<i>18 902 360</i>	<i>11.92</i>
16 491	ALLIANZ SE - REG	EUR	3 468 057	2.19
79 921	BASF SE	EUR	5 309 951	3.35
473 663	DEUTSCHE BANK AG - REG	EUR	5 203 662	3.28
36 826	SIEMENS AG - REG	EUR	4 920 690	3.10
<i>United Kingdom</i>			<i>14 759 960</i>	<i>9.32</i>
891 625	STELLANTIS NV	EUR	14 759 960	9.32
<i>Finland</i>			<i>12 960 497</i>	<i>8.17</i>
232 771	KESKO OYJ - B	EUR	7 250 817	4.57
110 567	NESTE OYJ	EUR	5 709 680	3.60
<i>Belgium</i>			<i>4 329 079</i>	<i>2.73</i>
63 366	ANHEUSER - BUSCH INBEV SA/NV	EUR	3 853 286	2.43
8 136	GALAPAGOS NV	EUR	475 793	0.30
Shares/Units in investment funds			8 087 673	5.10
<i>Luxembourg</i>			<i>8 087 673</i>	<i>5.10</i>
80 708.45	BNP PARIBAS INSTICASH EUR 3M Standard VNAV - I CAP	EUR	8 087 673	5.10
Total securities portfolio			149 473 654	94.29

THEAM Quant - Fixed Income Diversifier

Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			108 356 952	93.06
Shares			108 356 952	93.06
<i>Germany</i>			<i>46 946 910</i>	<i>40.32</i>
35 491	ALLIANZ SE - REG	EUR	7 463 757	6.41
1 127 040	COMMERZBANK AG	EUR	6 741 953	5.79
44 081	DELIVERY HERO SE	EUR	4 910 623	4.22
310 000	DEUTSCHE TELEKOM AG - REG	EUR	5 521 720	4.74
22 381	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	5 168 892	4.44
10 119	SARTORIUS AG - VORZUG	EUR	4 442 241	3.82
68 519	SCOUT24 AG	EUR	4 873 071	4.19
58 559	SIEMENS AG - REG	EUR	7 824 653	6.71
<i>The Netherlands</i>			<i>25 134 335</i>	<i>21.59</i>
2 381	ADYEN NV	EUR	4 906 051	4.21
56 203	EURONEXT NV - W/I	EUR	5 153 815	4.43
495 118	ING GROEP NV	EUR	5 515 615	4.74
54 127	PROSUS NV	EUR	4 463 854	3.83
125 000	QIAGEN N.V.	EUR	5 095 000	4.38
<i>Finland</i>			<i>14 807 641</i>	<i>12.72</i>
153 737	ORION OYJ - B	EUR	5 572 966	4.79
298 069	STORA ENSO OYJ - R	EUR	4 585 792	3.94
145 733	UPM-KYMMENE OYJ	EUR	4 648 883	3.99
<i>France</i>			<i>9 719 511</i>	<i>8.34</i>
109 999	SANOFI AVENTIS	EUR	9 719 511	8.34
<i>Austria</i>			<i>6 855 196</i>	<i>5.89</i>
152 745	BAWAG GROUP AG	EUR	6 855 196	5.89
<i>Belgium</i>			<i>4 893 359</i>	<i>4.20</i>
76 102	KBC GROEP NV	EUR	4 893 359	4.20
Shares/Units in investment funds			4 999 298	4.29
<i>Luxembourg</i>			<i>4 999 298</i>	<i>4.29</i>
49 888.97	BNP PARIBAS INSTICASH EUR 3M Standard VNAV - I CAP	EUR	4 999 298	4.29
Total securities portfolio			113 356 250	97.35

THEAM Quant - Global Income

Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			2 835 142	90.18
	Shares		2 835 142	90.18
	<i>Germany</i>		<i>842 871</i>	<i>26.80</i>
3 700	BASF SE	EUR	245 827	7.82
17 620	COMMERZBANK AG	EUR	105 403	3.35
3 858	INFINEON TECHNOLOGIES AG	EUR	130 478	4.15
560	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	129 332	4.11
1 735	SIEMENS AG - REG	EUR	231 831	7.37
	<i>The Netherlands</i>		<i>781 024</i>	<i>24.86</i>
520	ASML HOLDING NV	EUR	301 287	9.59
773	FERRARI NV	EUR	134 502	4.28
11 757	ING GROEP NV	EUR	130 973	4.17
41 018	KONINKLIJKE KPN NV	EUR	108 041	3.44
1 288	PROSUS NV	EUR	106 221	3.38
	<i>Finland</i>		<i>547 202</i>	<i>17.40</i>
6 051	FORTUM OYJ	EUR	140 746	4.48
2 003	KONE OYJ - B	EUR	137 806	4.38
4 333	NOKIAN RENKAAT OYJ	EUR	147 539	4.69
7 872	STORA ENSO OYJ - R	EUR	121 111	3.85
	<i>Belgium</i>		<i>361 247</i>	<i>11.49</i>
13 295	PROXIMUS	EUR	216 576	6.89
1 641	UCB SA	EUR	144 671	4.60
	<i>United Kingdom</i>		<i>154 449</i>	<i>4.91</i>
9 330	STELLANTIS NV	EUR	154 449	4.91
	<i>Italy</i>		<i>148 349</i>	<i>4.72</i>
13 134	DAVIDE CAMPARI-MILANO NV	EUR	148 349	4.72
Shares/Units in investment funds			201 385	6.41
	<i>Luxembourg</i>		<i>201 385</i>	<i>6.41</i>
2 009.66	BNP PARIBAS INSTICASH EUR 3M Standard VNAV - I CAP	EUR	201 385	6.41
Total securities portfolio			3 036 527	96.59

THEAM Quant - High Yield Europe Defensive

Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			1 079 802	92.15
	Shares		1 079 802	92.15
	<i>Germany</i>		<i>598 780</i>	<i>51.11</i>
231	ALLIANZ SE - REG	EUR	48 579	4.15
975	BASF SE	EUR	64 779	5.53
463	BEIERSDORF AG	EUR	47 110	4.02
8 451	COMMERZBANK AG	EUR	50 554	4.31
1 144	DEUTSCHE POST AG - REG	EUR	65 620	5.60
6 173	DEUTSCHE TELEKOM AG - REG	EUR	109 954	9.39
307	HANNOVER RUECK SE	EUR	43 318	3.70
194	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	44 804	3.82
297	SIEMENS AG - REG	EUR	39 685	3.39
1 037	SIEMENS HEALTHINEERS AG	EUR	53 592	4.57
262	SYMRISE AG	EUR	30 785	2.63
	<i>Belgium</i>		<i>134 681</i>	<i>11.49</i>
501	GROUPE BRUXELLES LAMBERT SA	EUR	47 264	4.03
2 958	PROXIMUS	EUR	48 186	4.11
445	UCB SA	EUR	39 231	3.35
	<i>The Netherlands</i>		<i>113 058</i>	<i>9.65</i>
204	FERRARI NV	EUR	35 496	3.03
1 856	KONINKLIJKE PHILIPS NV	EUR	77 562	6.62
	<i>Finland</i>		<i>101 134</i>	<i>8.63</i>
755	ELISA OYJ	EUR	37 992	3.24
547	KONE OYJ - B	EUR	37 634	3.21
1 658	STORA ENSO OYJ - R	EUR	25 508	2.18
	<i>United Kingdom</i>		<i>52 178</i>	<i>4.45</i>
3 152	STELLANTIS NV	EUR	52 178	4.45
	<i>France</i>		<i>41 641</i>	<i>3.55</i>
384	AIRBUS SE	EUR	41 641	3.55
	<i>Austria</i>		<i>38 330</i>	<i>3.27</i>
809	ANDRITZ AG	EUR	38 330	3.27
Shares/Units in investment funds			70 847	6.05
	<i>Luxembourg</i>		<i>70 847</i>	<i>6.05</i>
706.99	BNP PARIBAS INSTICASH EUR 3M Standard VNAV - I CAP	EUR	70 847	6.05
Total securities portfolio			1 150 649	98.20

THEAM Quant - Multi Asset Artificial Intelligence

Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			31 655 047	93.52
	Shares		31 655 047	93.52
	<i>Finland</i>		<i>8 775 822</i>	<i>25.92</i>
29 522	ELISA OYJ	EUR	1 485 547	4.39
48 795	KESKO OYJ - B	EUR	1 519 964	4.49
22 291	KONE OYJ - B	EUR	1 533 621	4.53
27 491	NESTE OYJ	EUR	1 419 635	4.19
45 517	NOKIAN RENKAAT OYJ	EUR	1 549 854	4.58
82 366	STORA ENSO OYJ - R	EUR	1 267 201	3.74
	<i>Germany</i>		<i>7 280 536</i>	<i>21.51</i>
6 818	ALLIANZ SE - REG	EUR	1 433 825	4.24
22 962	BASF SE	EUR	1 525 595	4.51
26 632	DEUTSCHE POST AG - REG	EUR	1 527 612	4.51
5 878	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	1 357 524	4.01
27 786	SIEMENS HEALTHINEERS AG	EUR	1 435 980	4.24
	<i>Belgium</i>		<i>4 934 920</i>	<i>14.59</i>
23 354	ANHEUSER - BUSCH INBEV SA/NV	EUR	1 420 157	4.20
15 811	GROUPE BRUXELLES LAMBERT SA	EUR	1 491 610	4.41
124 196	PROXIMUS	EUR	2 023 153	5.98
	<i>The Netherlands</i>		<i>3 323 705</i>	<i>9.82</i>
3 131	ASML HOLDING NV	EUR	1 814 101	5.36
135 512	ING GROEP NV	EUR	1 509 604	4.46
	<i>Sweden</i>		<i>2 813 722</i>	<i>8.30</i>
211 227	SECURITAS AB - B	SEK	2 813 722	8.30
	<i>United Kingdom</i>		<i>1 696 090</i>	<i>5.01</i>
102 458	STELLANTIS NV	EUR	1 696 090	5.01
	<i>France</i>		<i>1 532 040</i>	<i>4.53</i>
14 128	AIRBUS SE	EUR	1 532 040	4.53
	<i>Austria</i>		<i>1 298 212</i>	<i>3.84</i>
27 400	ANDRITZ AG	EUR	1 298 212	3.84
Shares/Units in investment funds			498 751	1.47
	<i>Luxembourg</i>		<i>498 751</i>	<i>1.47</i>
4 977.13	BNP PARIBAS INSTICASH EUR 3M Standard VNAV - I CAP	EUR	498 751	1.47
Total securities portfolio			32 153 798	94.99

THEAM Quant - Multi Asset Diversified

Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			35 535 701	94.85
	Shares		35 535 701	94.85
	<i>France</i>		<i>19 085 096</i>	<i>50.94</i>
15 094	AIRBUS SE	EUR	1 636 793	4.37
40 409	AXA SA	EUR	864 146	2.31
26 300	CREDIT AGRICOLE SA	EUR	310 708	0.83
5 370	LVMH	EUR	3 551 182	9.47
204 323	ORANGE	EUR	1 964 566	5.24
20 000	SANOFI AVENTIS	EUR	1 767 200	4.72
107 847	SOCIETE GENERALE SA	EUR	2 681 076	7.16
88 612	TOTAL SA	EUR	3 380 991	9.02
20 101	VINCI SA	EUR	1 808 889	4.83
39 518	VIVENDI	EUR	1 119 545	2.99
	<i>The Netherlands</i>		<i>5 986 687</i>	<i>15.98</i>
171	ADYEN NV	EUR	352 346	0.94
64 905	CNH INDUSTRIAL NV	EUR	903 802	2.41
4 837	FERRARI NV	EUR	841 638	2.25
141 488	ING GROEP NV	EUR	1 576 176	4.21
443 571	KONINKLIJKE KPN NV	EUR	1 168 366	3.12
17 742	RANDSTAD HOLDING NV	EUR	1 144 359	3.05
	<i>Sweden</i>		<i>5 276 370</i>	<i>14.09</i>
104 422	BILLERUDKORSNAS AB	SEK	1 748 775	4.67
90 511	EPIROC AB-A	SEK	1 740 253	4.65
155 465	TELE2 AB - B	SEK	1 787 342	4.77
	<i>Germany</i>		<i>2 756 925</i>	<i>7.35</i>
22 179	COVESTRO AG	EUR	1 207 868	3.22
11 593	SIEMENS AG - REG	EUR	1 549 057	4.13
	<i>United Kingdom</i>		<i>1 468 621</i>	<i>3.92</i>
88 717	STELLANTIS NV	EUR	1 468 621	3.92
	<i>Finland</i>		<i>962 002</i>	<i>2.57</i>
18 629	NESTE OYJ	EUR	962 002	2.57
Shares/Units in investment funds			242 685	0.65
	<i>Luxembourg</i>		<i>242 685</i>	<i>0.65</i>
2 421.80	BNP PARIBAS INSTICASH EUR 3M Standard VNAV - 1 CAP	EUR	242 685	0.65
Total securities portfolio			35 778 386	95.50

THEAM Quant - Multi Asset Diversified Defensive

Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			37 775 956	95.02
	Shares		37 775 956	95.02
	<i>Sweden</i>		<i>10 540 749</i>	<i>26.52</i>
290 529	SECURITAS AB - B	SEK	3 870 090	9.74
130 000	SKANSKA AB - B	SEK	2 909 683	7.32
327 134	TELE2 AB - B	SEK	3 760 976	9.46
	<i>The Netherlands</i>		<i>9 605 337</i>	<i>24.17</i>
661	ADYEN NV	EUR	1 361 991	3.43
2 327	ASML HOLDING NV	EUR	1 348 264	3.39
135 912	ING GROEP NV	EUR	1 514 060	3.81
72 725	KONINKLIJKE AHOLD DELHAIZE NV	EUR	1 823 216	4.59
34 258	KONINKLIJKE PHILIPS NV	EUR	1 431 642	3.60
18 538	PROSUS NV	EUR	1 528 829	3.85
9 261	RANDSTAD HOLDING NV	EUR	597 335	1.50
	<i>Germany</i>		<i>9 281 224</i>	<i>23.34</i>
21 860	BASF SE	EUR	1 452 378	3.65
29 921	DEUTSCHE POST AG - REG	EUR	1 716 269	4.32
100 892	DEUTSCHE TELEKOM AG - REG	EUR	1 797 088	4.52
39 903	INFINEON TECHNOLOGIES AG	EUR	1 349 519	3.39
11 272	SIEMENS AG - REG	EUR	1 506 165	3.79
28 247	SIEMENS HEALTHINEERS AG	EUR	1 459 805	3.67
	<i>Finland</i>		<i>7 116 027</i>	<i>17.89</i>
55 831	KESKO OYJ - B	EUR	1 739 136	4.37
22 619	KONE OYJ - B	EUR	1 556 187	3.91
30 045	NESTE OYJ	EUR	1 551 524	3.90
80 334	STORA ENSO OYJ - R	EUR	1 235 939	3.11
32 390	UPM-KYMMENE OYJ	EUR	1 033 241	2.60
	<i>Belgium</i>		<i>1 232 619</i>	<i>3.10</i>
20 270	ANHEUSER - BUSCH INBEV SA/NV	EUR	1 232 619	3.10
Shares/Units in investment funds			228 432	0.57
	<i>Luxembourg</i>		<i>228 432</i>	<i>0.57</i>
2 279.57	BNP PARIBAS INSTICASH EUR 3M Standard VNAV - 1 CAP	EUR	228 432	0.57
Total securities portfolio			38 004 388	95.59

THEAM Quant - Multi Asset Diversified Protected

Securities portfolio at 30/06/2021

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			1 622 000	89.46
	Shares		1 622 000	89.46
	<i>Germany</i>		<i>988 942</i>	<i>54.56</i>
261	ADIDAS AG	EUR	81 928	4.52
355	ALLIANZ SE - REG	EUR	74 657	4.12
1 164	BASF SE	EUR	77 336	4.27
911	BAYERISCHE MOTOREN WERKE AG	EUR	81 361	4.49
4 969	COMMERZBANK AG	EUR	29 725	1.64
1 087	COVESTRO AG	EUR	59 198	3.27
6 367	DEUTSCHE BANK AG - REG	EUR	69 948	3.86
462	DEUTSCHE BOERSE AG	EUR	68 006	3.75
7 666	E.ON SE	EUR	74 774	4.12
1 061	HEIDELBERGCEMENT AG	EUR	76 753	4.23
292	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	67 437	3.72
679	SAP SE	EUR	80 692	4.45
712	SIEMENS AG - REG	EUR	95 137	5.25
1 006	SIEMENS HEALTHINEERS AG	EUR	51 990	2.87
	<i>The Netherlands</i>		<i>399 990</i>	<i>22.05</i>
9 930	CNH INDUSTRIAL NV	EUR	138 276	7.62
920	FERRARI NV	EUR	160 081	8.82
2 432	KONINKLIJKE PHILIPS NV	EUR	101 633	5.61
	<i>Finland</i>		<i>95 261</i>	<i>5.25</i>
828	KONE OYJ - B	EUR	56 966	3.14
988	SAMPO OYJ - A	EUR	38 295	2.11
	<i>United Kingdom</i>		<i>74 510</i>	<i>4.11</i>
4 501	STELLANTIS NV	EUR	74 510	4.11
	<i>Italy</i>		<i>63 297</i>	<i>3.49</i>
5 604	DAVIDE CAMPARI-MILANO NV	EUR	63 297	3.49
Shares/Units in investment funds			99 888	5.51
	<i>Luxembourg</i>		<i>99 888</i>	<i>5.51</i>
996.80	BNP PARIBAS INSTICASH EUR 3M Standard VNAV - I CAP	EUR	99 888	5.51
Total securities portfolio			1 721 888	94.97

THEAM Quant - Raw Materials Income

Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Money Market Instruments			91 090 513	105.64
<i>United States of America</i>			<i>91 090 513</i>	<i>105.64</i>
11 300 000	US TREASURY BILL 0.000% 20-01/07/2021	USD	11 299 991	13.11
11 300 000	US TREASURY BILL 0.000% 20-02/12/2021	USD	11 297 583	13.10
12 000 000	US TREASURY BILL 0.000% 20-04/11/2021	USD	11 998 109	13.91
11 000 000	US TREASURY BILL 0.000% 20-15/07/2021	USD	10 999 808	12.76
11 000 000	US TREASURY BILL 0.000% 21-02/09/2021	USD	10 999 038	12.76
11 000 000	US TREASURY BILL 0.000% 21-05/08/2021	USD	10 999 572	12.76
12 000 000	US TREASURY BILL 0.000% 21-14/10/2021	USD	11 998 424	13.91
11 500 000	US TREASURY BILL 0.000% 21-18/11/2021	USD	11 497 988	13.33
Total securities portfolio			91 090 513	105.64

THEAM Quant - World Climate Carbon Offset Plan

Securities portfolio at 30/06/2021

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			488 315 741	89.37
Shares			488 315 741	89.37
<i>The Netherlands</i>			<i>219 851 606</i>	<i>40.23</i>
8 109	ADYEN NV	EUR	19 814 722	3.63
40 422	ASML HOLDING NV	EUR	27 774 379	5.08
69 373	FERRARI NV	EUR	14 314 883	2.62
1 655 226	ING GROEP NV	EUR	21 867 068	4.00
603 768	KONINKLIJKE AHOLD DELHAIZE NV	EUR	17 950 332	3.29
11 944 390	KONINKLIJKE KPN NV	EUR	37 310 221	6.83
854 865	KONINKLIJKE PHILIPS NV	EUR	42 366 051	7.74
167 100	PROSUS NV	EUR	16 342 576	2.99
1 096 520	ROYAL DUTCH SHELL PLC - A	EUR	22 111 374	4.05
<i>Germany</i>			<i>145 407 402</i>	<i>26.61</i>
115 746	ALLIANZ SE - REG	EUR	28 866 447	5.28
415 962	DEUTSCHE POST AG - REG	EUR	28 295 076	5.18
935 914	DEUTSCHE TELEKOM AG - REG	EUR	19 769 546	3.62
169 510	DIALOG SEMICONDUCTOR PLC	EUR	13 178 996	2.41
39 641	HANNOVER RUECK SE	EUR	6 633 148	1.21
60 615	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	16 601 455	3.04
124 487	SIEMENS AG - REG	EUR	19 726 205	3.61
102 037	ZALANDO SE	EUR	12 336 529	2.26
<i>France</i>			<i>68 084 303</i>	<i>12.47</i>
45 802	AIR LIQUIDE SA	EUR	8 020 388	1.47
624 174	AXA SA	EUR	15 829 347	2.90
107 000	DANONE	EUR	7 533 536	1.38
23 244	LOREAL	EUR	10 358 949	1.90
385 000	TOTAL SA	EUR	17 420 486	3.19
265 551	VIVENDI	EUR	8 921 597	1.63
<i>Sweden</i>			<i>24 605 775</i>	<i>4.50</i>
110 000	BILLERUDKORSNAS AB	SEK	2 184 654	0.40
125 000	HEXPOL AB	SEK	1 544 932	0.28
521 122	KINNEVIK AB - B	SEK	20 876 189	3.82
<i>United Kingdom</i>			<i>24 251 086</i>	<i>4.44</i>
1 235 322	STELLANTIS NV	EUR	24 251 086	4.44
<i>Belgium</i>			<i>5 693 686</i>	<i>1.04</i>
294 730	PROXIMUS	EUR	5 693 686	1.04
<i>Finland</i>			<i>421 883</i>	<i>0.08</i>
11 152	UPM-KYMMENE OYJ	EUR	421 883	0.08
Shares/Units in investment funds			27 054 126	4.95
<i>Luxembourg</i>			<i>27 054 126</i>	<i>4.95</i>
216 651.74	BNP PARIBAS INSTICASH USD 1D SHORT TERM VNAV CLC	USD	27 054 126	4.95
Total securities portfolio			515 369 867	94.32

Notes to the financial statements

Notes to the financial statements at 30/06/2021

Note 1 - General Information*Events that occurred during the financial period ended 30 June 2021*

Since 1 January 2021, the Company has decided the following changes:

a) Launched and liquidated sub-funds

Sub-fund	Date	Events
Bond Europe Climate Carbon Offset Plan	15 April 2021	Launch of the sub-fund
Volatility World Absolute	6 May 2021	Liquidation of the sub-fund

As of 31 December 2021, the liquidations of the following sub-funds are not completed. There are still remaining amounts of cash at bank:

- Convertible Europe Investment Grade for EUR 848.99
- Equity Asia Guru for USD 158.03
- Equity Emerging Guru for USD 104.93
- Volatility World Absolute for EUR 1 458.33
- Equity Euro Covered for EUR 39.75
- Equity US Covered for USD 108.57

The cash at bank will be closed once all payables and receivables will be proceeded.

b) Activated and liquidated share classes

Sub-fund	Date	Events
Raw Materials Income	8 February 2021	Activation of the share class "C EUR H - ACC"
World Climate Carbon Offset Plan	3 June 2021	Activation of the share classes "C EUR H - ACC" and "I EUR H - ACC"
Absolute Alpha	18 June 2021	Liquidation of the share classes "I GBP H - ACC" and "J - ACC"

c) Sub-funds open

All sub-funds whose securities portfolios are detailed in this document were available for subscription as at 30 June 2021.

Note 2 - Principal accounting methods*a) Presentation of the financial statements*

The financial statements of the Company are presented in accordance with the legislation in force in Luxembourg governing undertakings for collective investment. The currency of the Company is the euro (EUR).

THEAM QUANT's (combined) financial statements are expressed in EUR by converting the financial statements of the sub-funds denominated in currencies other than EUR at the exchange rate prevailing at the end of the financial period.

The statement of operations and changes in net assets covers the financial period from 1 January 2021 to 30 June 2021.

b) Net asset value

This semi-annual report is prepared on the basis of the last net asset value calculated as at 30 June 2021.

Notes to the financial statements at 30/06/2021

c) Valuation of the securities portfolio

The value of shares or units in undertakings for collective investment shall be determined on the basis of the last net asset value available.

The value of cash in hand or on deposit, notes and bills payable on demand and all accounts receivable, prepaid costs, dividends and interest due but not yet received shall correspond to the full per value, unless it proves to be unlikely that the full value shall be received; in which case the value shall be calculated by subtracting a certain amount which appears to be appropriate in order to reflect the true value of such assets.

The valuation of transferable securities and money market instruments listed or traded on an official stock market or other regulated market which operates regularly and is recognised and open to the public, shall be based on the last known price and if that transferable security / money market instrument is traded on several markets, on the basis of the last known price on the principal market for that security or instrument. If the last known price is not representative, the valuation shall be based on the probable realisation value estimated with prudence and in good faith by the Board of Directors of the SICAV.

Securities not listed or traded on an official stock exchange or on another regulated market which operates regularly and is recognized and open to the public shall be valued on the basis of their probable sale price as estimated prudently and in accordance with the principle of prudence and good faith by the Board of Directors of the SICAV.

All other securities and assets shall be valued at their market value determined in good faith, in accordance with the procedures established by the Board of Directors of the SICAV.

All other asset balances shall be valued on the basis of their probable realisation price, as estimated prudently and in accordance with the principle of prudence and good faith of the Board of Directors of the SICAV.

d) Conversion of foreign currencies

The accounts of each sub-fund are kept in the currency in which its net asset value is expressed, and the financial statements are expressed in that currency.

The cost of investments denominated in currencies other than the sub-fund accounting currency is converted into that currency at exchange rate prevailing at the purchase date.

Income and expenses in currencies other than the sub-fund accounting currency are converted into that currency at the exchange rate at the transaction date.

The realised and unrealised foreign exchange profits or losses are included in the Statement of Operations and Changes in Net Assets.

e) Valuation of forward foreign exchange contracts

Unexpired forward foreign exchange contracts are valued on the basis of the forward exchange rates applicable on the valuation date or the closing date, and the resulting unrealised profits or losses are recorded in the accounts.

f) Valuation of swaps

A Total Return Swap (TRS) is a bilateral agreement in which each party agrees to exchange payments based on the performance of an underlying instrument represented by a security, commodity, basket or index thereof for a fixed or variable rate. One party pays out the total return of a specific reference asset, and in return, receives a regular stream of payments. The total performance will include gains and losses on the underlying, as well as any interest or dividends during the contract period according to the type of underlying. The cash flows to be exchanged are calculated by reference to an agreed upon notional amount or quantity.

Total return swaps are marked to market at each NAV calculation date. The unrealised appreciation/depreciation is disclosed in the Statement of net assets under "Net Unrealised gain/(loss) on financial instruments". Realised gains/(losses) and change in unrealised appreciation/depreciation as a result thereof are included in the Statement of operations and changes in net assets respectively under "Net realised result on Financial instruments" and "Movement on net unrealised gain/(loss) on Financial instruments".

g) Income

Dividends are recorded at the ex-dividend date. Interest is recorded on an accrual basis.

Notes to the financial statements at 30/06/2021

Note 3 - Management fees (maximum per annum)

In consideration for all services provided by the Management Company, the Management Company is entitled to an annual Management Company Fee, payable out of the assets of each sub-fund at a rate specified for each sub-fund and/or Class.

The management fees applicable to the “C” category are applicable to all share sub-categories and classes with the word “C” in their denomination.

The management fees applicable to the “Privilege” category are applicable to all share sub-categories and classes with the word “Privilege” in their denomination.

The management fees applicable to the “Life” category are applicable to all share sub-categories and classes with the word “Life” in their denomination.

The management fees applicable to the “I” category are applicable to all share sub-categories and classes with the word “I” in their denomination.

The management fees applicable to the “M” category are applicable to all share sub-categories and classes with the word “M” in their denomination

The management fees applicable to the “J” category are applicable to all share sub-categories and classes with the word “J” in their denomination.

The management fees applicable to the “X” category are applicable to all share sub-categories and classes with the word “X” in their denomination.

The management fees applicable to the “N” category are applicable to all share sub-categories and classes with the word “N” in their denomination.

The management fees are as follow:

Sub-fund	C	Privilege	Life	I	M	J	X	N
THEAM Quant - Absolute Alpha	-	0.70%	-	0.60%	0.35%	0.40%	0.00%	-
THEAM Quant - Alpha Commodity	-	-	-	0.50%	-	0.40%	0.00%	-
THEAM Quant - Bond Europe Climate Carbon Offset Plan (launched on 15 April 2021)	0.90%	0.65%	-	0.60%	0.45%	0.50%	0.30%	-
THEAM Quant - Enhanced Government Bonds Global	0.60%	0.35%	-	0.25%	-	0.20%	0.00%	0.60%
THEAM Quant - Equity Euro Long Dividends	1.20%	0.70%	-	0.60%	0.35%	0.40%	0.00%	1.20%
THEAM Quant - Equity Europe Climate Care	1.35%	0.70%	-	0.60%	0.35%	0.40%	0.00%	1.35%
THEAM Quant - Equity Europe Climate Care Protection 90%	1.35%	0.60%	-	0.70%	-	-	-	-
THEAM Quant - Equity Europe DEFI	1.10%	0.70%	-	0.40%	0.35%	0.40%	0.00%	1.10%
THEAM Quant - Equity Europe Factor Defensive	1.20%	0.70%	-	0.60%	-	0.40%	0.00%	1.20%
THEAM Quant - Equity Europe GURU	1.30%	0.70%	1.385%	0.60%	0.35%	0.40%	0.00%	1.30%
THEAM Quant - Equity Eurozone DEFI	1.10%	0.70%	-	0.60%	0.35%	0.40%	0.00%	1.10%
THEAM Quant - Equity Eurozone Factor Defensive	1.20%	0.70%	-	0.60%	-	0.40%	0.00%	1.20%
THEAM Quant - Equity Eurozone GURU	1.30%	0.70%	1.385%	0.60%	0.35%	0.40%	0.00%	1.30%

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Notes to the financial statements at 30/06/2021

Sub-fund	C	Privilege	Life	I	M	J	X	N
THEAM Quant - Equity Eurozone Income Defensive	1.20%	0.70%	-	0.60%	-	0.40%	0.00%	1.20%
THEAM Quant - Equity GURU Long Short	1.30%	0.70%	1.535%	0.60%	0.35%	0.40%	0.00%	1.30%
THEAM Quant - Equity US Covered (liquidated on 8 December 2020)	1.20%	0.70%	-	0.60%	0.35%	-	0.00%	1.20%
THEAM Quant - Equity US DEFI	1.10%	0.70%	-	0.40%	0.35%	0.40%	0.00%	1.10%
THEAM Quant - Equity US Factor Defensive	1.20%	0.70%	-	0.60%	-	0.40%	0.00%	1.20%
THEAM Quant - Equity US GURU	1.30%	0.70%	1.385%	0.60%	0.35%	0.40%	0.00%	1.30%
THEAM Quant - Equity US Premium Income	1.20%	0.70%	-	0.60%	0.35%	0.40%	0.00%	1.20%
THEAM Quant - Equity World DEFI	1.10%	0.70%	-	0.40%	0.35%	0.40%	0.00%	1.10%
THEAM Quant - Equity World DEFI Market Neutral	1.10%	0.70%	-	0.40%	0.35%	0.40%	0.00%	1.10%
THEAM Quant - Equity World Employee Scheme	0.35%	-	-	-	-	-	-	-
THEAM Quant - Equity World Employee Scheme II	0.35%	-	-	-	-	-	-	-
THEAM Quant - Equity World Employee Scheme III	0.35%	-	-	-	-	-	-	-
THEAM Quant - Equity World Global Goals	1.35%	0.70%	-	0.60%	0.35%	0.40%	0.00%	1.35%
THEAM Quant - Equity World Guru	1.50%	0.75%	0.50%	0.75%	0.40%	0.50%	0.00%	1.50%
THEAM Quant - Europe Target Premium	1.20%	0.70%	-	0.60%	0.35%	0.40%	0.00%	1.20%
THEAM Quant - Fixed Income Diversifier	0.60%	0.35%	-	0.25%	0.15%	0.20%	0.00%	0.60%
THEAM Quant - Global Income	1.20%	0.70%	-	0.60%	0.35%	0.40%	0.00%	1.20%
THEAM Quant - High Yield Europe Defensive	0.80%	0.60%	-	0.40%	-	0.30%	0.00%	0.80%
THEAM Quant - Multi Asset Artificial Intelligence	-	-	-	0.60%	0.30%	0.35%	0.00%	-
THEAM Quant - Multi Asset Diversified	1.40%	0.75%	1.385%	0.60%	0.35%	0.40%	0.00%	1.40%
THEAM Quant - Multi Asset Diversified Defensive	1.40%	0.75%	1.385%	0.60%	0.35%	-	0.00%	1.40%
THEAM Quant - Multi Asset Diversified Protected	1.40%	0.75%	-	0.60%	-	0.40%	0.00%	1.40%
THEAM Quant - Raw Materials Income	1.20%	0.70%	-	0.50%	-	0.40%	0.00%	-
THEAM Quant - Volatility World Absolute (liquidated on 6 May 2021)	-	0.70%	-	0.60%	0.35%	-	0.00%	-
THEAM Quant - World Climate Carbon Offset Plan	1.65%	1.00%	-	0.90%	0.65%	0.70%	0.30%	-

A sub-fund may not invest in a UCITS, or other UCI (underlying), with a management fee exceeding 3% per annum.

Notes to the financial statements at 30/06/2021

Note 4 - Distribution fees

Distributors, with regard to the distribution of certain Classes may be entitled to a distribution fee payable by the Company. This fee is accrued daily and paid periodically in arrears. Distributors may have the right to reallocate such fee, in whole or in part, to sub-distributors.

Note 5 - Other fees

Other Fees means the fees and commissions paid, as the case maybe partially or totally, to the Management Company including without limitation, the services or cost and expenses due or borne by the Company in respect of:

- (a) services provided by the Depositary;
- (b) services provided by the Administrative Agent;
- (c) services provided by the Auditor;
- (d) the passporting or registration of the Company in countries other than Luxembourg (including translation costs, legal expenses, filing costs and regulatory expenses or fees, but excluding specific foreign UCI's tax as set out in each relevant Special Section);
- (e) the legal cost and expenses incurred by the Company or the Service Providers while acting in the interests of the Shareholders;
- (f) the cost and expenses of preparing and/or filing and printing the Articles and all other documents concerning the Company (in such languages as are necessary), including registration statements, notices to the Shareholders, prospectuses and explanatory memoranda with all authorities (including local securities dealers' associations) having jurisdiction over the Company or the offering of Shares of the Company;
- (g) the cost and expenses of accounting, bookkeeping and calculating the Net Asset Value; the costs of preparing, in such languages as are necessary for the benefit of the Shareholders (including the beneficial holders of the Shares), and distributing annual and semi-annual reports and such other reports or documents as may be required under applicable laws or regulations;
- (h) the cost and expenses of promoting the Company, including reasonable marketing and advertising expenses;
- (i) the costs incurred with the admission and the maintenance of the Shares on the stock exchanges on which they are listed (if listed);
- (j) the costs and expenses linked to any licence agreement.

Note 6 - Taxes

The SICAV is governed by the tax laws of Luxembourg.

Pursuant to the legislation and regulations currently in force, the SICAV is subject to an annual tax d'abonnement (subscription tax) of 0.05% p.a. of its assets, payable quarterly and calculated on the basis of the net assets at the end of each quarter. A reduced rate of 0.01% p.a. is applicable to class Life, I, J, M and X shares which are reserved for institutional investors.

In accordance with article 175 a) of the Law, the portion of the net assets invested in UCIs already subject to the tax d'abonnement is exempt from this tax.

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Notes to the financial statements at 30/06/2021

Note 7 - Dividends

During the financial period ended 30 June 2021, the following dividends were paid:

Sub-fund	Class	Currency	Dividend per share	Record Date	Ex-date	Payment Date
THEAM Quant - Equity Europe Climate Care	C MD - DIS	EUR	0.40	28/01/2021	29/01/2021	10/02/2021
THEAM Quant - Equity Eurozone DEFI	C MD - DIS	EUR	0.36	28/01/2021	29/01/2021	10/02/2021
THEAM Quant - Equity Europe Climate Care	C MD - DIS	EUR	0.39	25/02/2021	26/02/2021	10/03/2021
THEAM Quant - Equity Eurozone DEFI	C MD - DIS	EUR	0.36	25/02/2021	26/02/2021	10/03/2021
THEAM Quant - Equity Europe Climate Care	C MD - DIS	EUR	0.40	30/03/2021	31/03/2021	14/04/2021
THEAM Quant - Equity Eurozone DEFI	C MD - DIS	EUR	0.37	30/03/2021	31/03/2021	14/04/2021
THEAM Quant - Equity Europe Climate Care	C MD - DIS	EUR	0.42	29/04/2021	30/04/2021	12/05/2021
THEAM Quant - Equity Eurozone DEFI	C MD - DIS	EUR	0.40	29/04/2021	30/04/2021	12/05/2021
THEAM Quant - Equity Europe Climate Care	C - DIS	EUR	2.41	18/05/2021	19/05/2021	28/05/2021
THEAM Quant - Equity Europe Climate Care	Privilege - DIS	EUR	2.15	18/05/2021	19/05/2021	28/05/2021
THEAM Quant - Equity Europe Climate Care	X - DIS	EUR	224.65	18/05/2021	19/05/2021	28/05/2021
THEAM Quant - Equity Europe DEFI	C - DIS	EUR	1.96	18/05/2021	19/05/2021	28/05/2021
THEAM Quant - Equity Europe GURU	C - DIS	EUR	2.03	18/05/2021	19/05/2021	28/05/2021
THEAM Quant - Equity Europe GURU	I - DIS	EUR	2.13	18/05/2021	19/05/2021	28/05/2021
THEAM Quant - Equity Europe GURU	Privilege - DIS	EUR	1.98	18/05/2021	19/05/2021	28/05/2021
THEAM Quant - Equity Eurozone Income Defensive	I - DIS	EUR	1.35	18/05/2021	19/05/2021	28/05/2021
THEAM Quant - Equity Eurozone Income Defensive	J - DIS	EUR	1.50	18/05/2021	19/05/2021	28/05/2021
THEAM Quant - Equity Eurozone Income Defensive	J GBP H - DIS	EUR	1.42	18/05/2021	19/05/2021	28/05/2021
THEAM Quant - Equity US GURU	C - DIS	USD	1.54	18/05/2021	19/05/2021	28/05/2021
THEAM Quant - Equity US GURU	I - DIS	USD	1.62	18/05/2021	19/05/2021	28/05/2021
THEAM Quant - Equity US GURU	Privilege - DIS	USD	1.44	18/05/2021	19/05/2021	28/05/2021
THEAM Quant - Equity World DEFI	C EUR - DIS	EUR	1.85	18/05/2021	19/05/2021	28/05/2021
THEAM Quant - Equity World Global Goals	C - DIS	USD	1.80	18/05/2021	19/05/2021	28/05/2021
THEAM Quant - Equity World Global Goals	C - DIS	EUR	1.83	18/05/2021	19/05/2021	28/05/2021
THEAM Quant - Equity World Global Goals	Privilege - DIS	USD	1.84	18/05/2021	19/05/2021	28/05/2021
THEAM Quant - Equity World Global Goals	X - DIS	USD	192.68	18/05/2021	19/05/2021	28/05/2021

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Notes to the financial statements at 30/06/2021

Sub-fund	Class	Currency	Dividend per share	Record Date	Ex-date	Payment Date
THEAM Quant - Equity World Guru	C - DIS	USD	1.54	18/05/2021	19/05/2021	28/05/2021
THEAM Quant - Equity World Guru	C EUR - DIS	EUR	1.26	18/05/2021	19/05/2021	28/05/2021
THEAM Quant - Equity World Guru	Privilege EUR - DIS	EUR	1.48	18/05/2021	19/05/2021	28/05/2021
THEAM Quant - Europe Factor Defensive	C - DIS	EUR	3.521	18/05/2021	19/05/2021	28/05/2021
THEAM Quant - Europe Factor Defensive	I - DIS	EUR	3.52	18/05/2021	19/05/2021	28/05/2021
THEAM Quant - Europe Factor Defensive	J - DIS	EUR	2.94	18/05/2021	19/05/2021	28/05/2021
THEAM Quant - Fixed Income Diversifier	J - DIS	EUR	1.60	18/05/2021	19/05/2021	28/05/2021
THEAM Quant - High Yield Europe Defensive	C EUR - DIS	EUR	0.89	18/05/2021	19/05/2021	28/05/2021
THEAM Quant - Multi Asset Diversified Defensive	C - DIS	EUR	1.43	18/05/2021	19/05/2021	28/05/2021
THEAM Quant - World Climate Carbon Offset Plan	C - DIS	USD	1.63	18/05/2021	19/05/2021	28/05/2021
THEAM Quant - World Climate Carbon Offset Plan	C EUR - DIS	EUR	1.64	18/05/2021	19/05/2021	28/05/2021
THEAM Quant - World Climate Carbon Offset Plan	X - DIS	USD	165.06	18/05/2021	19/05/2021	28/05/2021
THEAM Quant - Equity Europe Climate Care	C MD - DIS	EUR	0.42	28/05/2021	31/05/2021	10/06/2021
THEAM Quant - Equity Eurozone DEFI	C MD - DIS	EUR	0.41	28/05/2021	31/05/2021	10/06/2021
THEAM Quant - Equity Europe Climate Care	C MD - DIS	EUR	0.43	29/06/2021	30/06/2021	12/07/2021
THEAM Quant - Equity Eurozone DEFI	C MD - DIS	EUR	0.42	29/06/2021	30/06/2021	12/07/2021

Note 8 - Share currencies

The net asset value per share is priced in the currency of the share class and not in the currency of the sub-fund in the section "Key figures relating to the last 3 years".

Note 9 - Exchange rates

The exchange rates used for consolidation and for the conversion of share classes denominated in a currency other than the reference currency of the relevant sub-fund as at 30 June 2021 were the following:

EUR 1 = CHF 1.09620
 EUR 1 = GBP 0.85845
 EUR 1 = SEK 10.14200
 EUR 1 = USD 1.18590

Notes to the financial statements at 30/06/2021

Note 10 - Forward foreign exchange contracts

As at 30 June 2021, the total amount purchased per currency and the total amount sold per currency in the context of forward foreign exchange contracts were as follows:

THEAM Quant - Alpha Commodity

Currency	Purchase amount	Currency	Sale amount
EUR	1 507 725	USD	1 803 035
		Net unrealised loss (in USD)	(14 025)

As at 30 June 2021, the latest maturity of all outstanding contracts is 30 July 2021.

THEAM Quant - Equity Europe Climate Care

Currency	Purchase amount	Currency	Sale amount
GBP	138 722	EUR	161 425
		Net unrealised gain (in EUR)	89

As at 30 June 2021, the latest maturity of all outstanding contracts is 30 July 2021.

THEAM Quant - Equity Europe Factor Defensive

Currency	Purchase amount	Currency	Sale amount
USD	287 600	EUR	240 496
		Net unrealised gain (in EUR)	1 885

As at 30 June 2021, the latest maturity of all outstanding contracts is 30 July 2021.

THEAM Quant - Equity Europe GURU

Currency	Purchase amount	Currency	Sale amount
USD	36 872	EUR	30 833
		Net unrealised gain (in EUR)	242

As at 30 June 2021, the latest maturity of all outstanding contracts is 30 July 2021.

THEAM Quant - Equity Eurozone GURU

Currency	Purchase amount	Currency	Sale amount
USD	10 790	EUR	9 023
		Net unrealised gain (in EUR)	71

As at 30 June 2021, the latest maturity of all outstanding contracts is 30 July 2021.

THEAM Quant - Equity Eurozone Income Defensive

Currency	Purchase amount	Currency	Sale amount
GBP	378 600	EUR	447 912
USD	8 790		
		Net unrealised gain (in EUR)	300

As at 30 June 2021, the latest maturity of all outstanding contracts is 30 July 2021.

THEAM Quant - Equity GURU Long Short

Currency	Purchase amount	Currency	Sale amount
USD	939 700	EUR	785 802
		Net unrealised gain (in EUR)	6 150

As at 30 June 2021, the latest maturity of all outstanding contracts is 30 July 2021.

THEAM Quant - Equity US Factor Defensive

Currency	Purchase amount	Currency	Sale amount
EUR	55 000	USD	65 773
		Net unrealised loss (in USD)	(512)

As at 30 June 2021, the latest maturity of all outstanding contracts is 30 July 2021.

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Notes to the financial statements at 30/06/2021

THEAM Quant - Equity US GURU

Currency	Purchase amount	Currency	Sale amount
EUR	3 809 161	USD	4 554 884
		Net unrealised loss (in USD)	(35 078)

As at 30 June 2021, the latest maturity of all outstanding contracts is 30 July 2021.

THEAM Quant - Equity US Premium Income

Currency	Purchase amount	Currency	Sale amount
EUR	1 191 500	USD	1 424 892
		Net unrealised loss (in USD)	(11 104)

As at 30 June 2021, the latest maturity of all outstanding contracts is 30 July 2021.

THEAM Quant - Equity World DEFI

Currency	Purchase amount	Currency	Sale amount
EUR	1 460 940	USD	1 747 108
		Net unrealised loss (in USD)	(13 612)

As at 30 June 2021, the latest maturity of all outstanding contracts is 30 July 2021.

THEAM Quant - Equity World DEFI Market Neutral

Currency	Purchase amount	Currency	Sale amount
EUR	491 464	USD	648 306
GBP	43 529		
		Net unrealised loss (in USD)	(5 017)

As at 30 June 2021, the latest maturity of all outstanding contracts is 30 July 2021.

THEAM Quant - Equity World Global Goals

Currency	Purchase amount	Currency	Sale amount
EUR	126 800	USD	151 638
		Net unrealised loss (in USD)	(1 182)

As at 30 June 2021, the latest maturity of all outstanding contracts is 30 July 2021.

THEAM Quant - Equity World GURU

Currency	Purchase amount	Currency	Sale amount
EUR	315 532	USD	377 339
		Net unrealised loss (in USD)	(2 940)

As at 30 June 2021, the latest maturity of all outstanding contracts is 30 July 2021.

THEAM Quant - Europe Target Premium

Currency	Purchase amount	Currency	Sale amount
CHF	78 900	EUR	4 805 050
USD	5 660 000		
		Net unrealised gain (in EUR)	37 022

As at 30 June 2021, the latest maturity of all outstanding contracts is 30 July 2021.

THEAM Quant - Multi Asset Diversified

Currency	Purchase amount	Currency	Sale amount
GBP	94 880	EUR	524 617
USD	495 338		
		Net unrealised gain (in EUR)	3 308

As at 30 June 2021, the latest maturity of all outstanding contracts is 30 July 2021.

THEAM Quant - Multi Asset Diversified Defensive

Currency	Purchase amount	Currency	Sale amount
GBP	107 800	EUR	125 444
		Net unrealised gain (in EUR)	67

As at 30 June 2021, the latest maturity of all outstanding contracts is 30 July 2021.

Notes to the financial statements at 30/06/2021

THEAM Quant - Raw Materials Income

Currency	Purchase amount	Currency	Sale amount
EUR	49 834 884	USD	59 596 591
		Net unrealised loss (in USD)	(464 411)

As at 30 June 2021, the latest maturity of all outstanding contracts is 30 July 2021.

THEAM Quant - World Climate Carbon Offset Plan

Currency	Purchase amount	Currency	Sale amount
EUR	112 575 900	USD	134 627 380
		Net unrealised loss (in USD)	(1 049 095)

As at 30 June 2021, the latest maturity of all outstanding contracts is 30 July 2021.

Counterparties to Forward foreign exchange contracts:

BNP Paribas Paris
Citigroup Global Market

Note 11 - Swaps**Total Return Swaps**

A Total Return Swap (TRS) is an agreement to exchange the total performance of a bond or other underlying asset (share, index, etc.) for a benchmark rate plus a spread. The total performance includes the interest coupons, dividends and profits and losses on the underlying asset over the life of the agreement, depending on the type of underlying concerned. The risk in this type of agreement is linked to the fact that the benefit for each counterparty will depend on how the underlying asset performs over time, which is unknown at the time at which the agreement is entered into.

THEAM Quant - Absolute Alpha

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
1 218 560	92.13%	BNP PARIBAS PARIS, FRANCE	EUR	29/07/2021	Negative performance of investment strategy and indices' basket (**)	Positive performance of investment strategy and indices' basket (**)
1 156 849	87.46%	BNP PARIBAS PARIS, FRANCE	EUR	04/07/2022	Performance of the basket of shares (*)	EURIBOR 3M + SPREAD
					Net unrealised gain (in EUR)	113 425

(*) The basket of shares consists of the following:

ADIDAS AG	FERRARI NV	SAP SE
AIRBUS SE	FORTUM OYJ	SIEMENS AG - REG
BAYERISCHE MOTOREN WERKE AG	HEIDELBERGCEMENT AG	SIEMENS HEALTHINEERS AG
DANONE	INFINEON TECHNOLOGIES AG	SIGNIFY NV
DEUTSCHE BANK AG - REG	KNORR-BREMSE AG	SOCIETE GENERALE SA
DEUTSCHE BOERSE AG	KONE OYJ - B	STELLANTIS NV
DEUTSCHE LUFTHANSA - REG	KONINKLIJKE PHILIPS NV	
E.ON SE	MUENCHENER RUECKVERSICHERUNG AG - REG	

Notes to the financial statements at 30/06/2021

(**) The components of investment strategy and the indices' basket consists of the following:

Name	Strategy/Index
AIR BUND ER	Strategy
AIR FX ER EUR-HEDGED	Strategy
AIR T-NOTE ER	Strategy
BNP PARIBAS AIR US (BNPIAIRU)	Index
BNP PARIBAS ALPHA BACKWARDATION NET INDEX EX AGG (BNPIF3AX)	Index
BNP PARIBAS ALPHA MOMENTUM NET INDEX EX AGG (BNPIF3XM)	Index
BNP PARIBAS COMMODITY SHORT VARIANCE CVXA ER INDEX (BNPICVXA)	Index
BNP PARIBAS DR ALPHA INDEX EX AGG (BNPIDRXA)	Index
BNP PARIBAS EQUITY LOW VOLATILITY EUROPE L/S ER INDEX (BNPIPLEE)	Index
BNP PARIBAS EQUITY LOW VOLATILITY US L/S ER EUR-HEDGED INDEX (BNPLUEE)	Index
BNP PARIBAS EQUITY MOMENTUM EUROPE L/S ER INDEX (BNPIPMEE)	Index
BNP PARIBAS EQUITY MOMENTUM US L/S ER EUR-HEDGED INDEX (BNPIPMUH)	Index
BNP PARIBAS EQUITY QUALITY EUROPE L/S ER INDEX (BNPIPQEE)	Index
BNP PARIBAS EQUITY QUALITY US L/S ER EUR-HEDGED INDEX (BNPIPQUH)	Index
BNP PARIBAS EQUITY VALUE EUROPE L/S ER INDEX (BNPIPVEE)	Index
BNP PARIBAS EQUITY VALUE US L/S ER EUR-HEDGED INDEX (BNPIPVUH)	Index
BNP PARIBAS GURU L/S MARKET NEUTRAL VOLCAP 7 ER INDEX (BNPILSNE)	Index
FX G10 TIME SERIES MOMENTUM	Strategy
GALAXY G10 EXCESS RETURN USD	Strategy
IM STEER	Strategy
MONEY MARKET BETA WORLD	Strategy
MULTI-ASSET DIVERSIFIED VOL 10 ER EX AGRI	Strategy
VOLATILITY MEAN REVERSION US	Strategy

THEAM QUANT

Notes to the financial statements at 30/06/2021

THEAM Quant - Alpha Commodity

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
1 799 889	95.13%	BNP PARIBAS PARIS, FRANCE	USD	11/09/2021	Performance of the basket of shares (*)	LIBOR 3M + SPREAD
1 820 440	96.21%	BNP PARIBAS PARIS, FRANCE	USD	17/09/2021	LIBOR 3M	Dynamic Strategy based on BNP Paribas DR Alpha ex-Agriculture and Livestock Index (BNPIDRXA Index); BNP Paribas Alpha Momentum ex-Agriculture and Livestock Index (BNPIF3XM); BNP Paribas Alpha Backwardation ex-Agriculture and Livestock Index (BNPIF3AX)
					Net unrealised gain (in USD)	71 064

(*) The basket of shares consists of the following:

ABN AMRO GROUP NV - CVA	DEUTSCHE BOERSE AG	MUENCHENER RUECKVERSICHERUNG AG - REG
ADIDAS AG	E.ON SE	SAP SE
AIRBUS SE	FERRARI NV	SIEMENS AG - REG
ALLIANZ SE - REG	FRESENIUS SE & CO KGAA	STELLANTIS NV
ASML HOLDING NV	HEIDELBERGCEMENT AG	STORA ENSO OYJ - R
AXA SA	INFINEON TECHNOLOGIES AG	TENARIS SA
CNH INDUSTRIAL NV	KONE OYJ - B	TOTAL SA
DANONE	KONINKLIJKE PHILIPS NV	

THEAM QUANT

Notes to the financial statements at 30/06/2021

THEAM Quant - Bond Europe Climate Carbon Offset Plan (launched on 15 April 2021)

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
700 001	93.81%	BNP PARIBAS PARIS, FRANCE	EUR	20/04/2022	Performance of the basket of shares*	EURIBOR 3M + SPREAD
750 000	100.51%	BNP PARIBAS PARIS, FRANCE	EUR	22/04/2022	EURIBOR 3M + SPREAD	BNP Paribas Bond Euro Climate Care Index TR (BNPIBECC Index)
					Net unrealised loss (in EUR)	(89)

(*) The basket of shares consists of the following:

ADIDAS AG	E.ON SE	SAP SE
ALLIANZ SE - REG	FERRARI NV	SIEMENS AG - REG
BASF SE	FORTUM OYJ	SIEMENS HEALTHINEERS AG
BAYERISCHE MOTOREN WERKE AG	INFINEON TECHNOLOGIES AG	SIGNIFY NV
CNH INDUSTRIAL NV	KONE OYJ - B	STELLANTIS NV
DEUTSCHE BOERSE AG	KONINKLIJKE PHILIPS NV	STORA ENSO OYJ - R
DEUTSCHE POST AG - REG	MUENCHENER RUECKVERSICHERUNG AG - REG	
DEUTSCHE TELEKOM AG - REG	OMV AG	

THEAM Quant - Enhanced Government Bonds Global

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
2 765 530	94.60%	BNP PARIBAS PARIS, FRANCE	EUR	15/06/2022	Negative performance of investment strategy and indices' basket (**)	Positive performance of investment strategy and indices' basket (**)
2 619 946	89.62%	BNP PARIBAS PARIS, FRANCE	EUR	11/03/2022	Performance of the basket of shares (*)	EURIBOR 3M + SPREAD
					Net unrealised gain (in EUR)	181 456

(*) The basket of shares consists of the following:

AIRBUS SE	ELISA OYJ	SIEMENS AG - REG
ALLIANZ SE - REG	FERRARI NV	SIEMENS HEALTHINEERS AG
ANDRITZ AG	GROUPE BRUXELLES LAMBERT SA	STELLANTIS NV
BASF SE	HANNOVER RUECK SE	STORA ENSO OYJ - R
BEIERSDORF AG	KONE OYJ - B	THYSSENKRUPP AG
COMMERZBANK AG	KONINKLIJKE PHILIPS NV	UCB SA
DEUTSCHE POST AG - REG	MUENCHENER RUECKVERSICHERUNG AG - REG	
DEUTSCHE TELEKOM AG - REG	PROXIMUS	

Notes to the financial statements at 30/06/2021

(**) The components of investment strategy and the indices' basket consists of the following:

Name	Strategy/Index
BARCLAYS EURO GOVERNMENT 10 YEAR TERM TR INDEX (BCEX4T)	Index
CALL CARRY BUND	Strategy
CALL CARRY US T-NOTE	Strategy
GOVERNMENT BONDS DURATION ARBITRAGE	Strategy
GOVERNMENT BONDS GEOGRAPHY ARBITRAGE	Strategy
ICE US TREASURY 7-10 YEAR TR INDEX (IDCOT7TR)	Index

THEAM Quant - Equity Euro Long Dividends

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
9 289 342	75.28%	BNP PARIBAS PARIS, FRANCE	EUR	03/08/2021	Negative performance of investment strategy	Positive performance of investment strategy
10 499 994	85.09%	SOCIÉTÉ GÉNÉRALE HONG KONG, HONG-KONG	EUR	02/03/2022	Performance of the basket of shares (*)	EURIBOR 3M + SPREAD
					Net unrealised gain (in EUR)	215 377

(*) The basket of shares consists of the following:

ADYEN NV	DEUTSCHE TELEKOM AG - REG	MERCK KGAA
AIRBUS SE	EURONEXT NV - W/I	MUENCHENER RUECKVERSICHERUNG AG - REG
ALLIANZ SE - REG	INFINEON TECHNOLOGIES AG	PROSUS NV
BEIERSDORF AG	ING GROEP NV	RANDSTAD HOLDING NV
COMMERZBANK AG	KBC GROEP NV	SIEMENS AG - REG
COVESTRO AG	KONINKLIJKE AHOLD DELHAIZE NV	
DEUTSCHE LUFTHANSA - REG	KONINKLIJKE KPN NV	

THEAM Quant - Equity Europe Climate Care

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
215 857 503	97.65%	BNP PARIBAS PARIS, FRANCE	EUR	11/11/2021	Performance of the basket of shares (*)	EURIBOR 3M + SPREAD
209 999 637	95.00%	BNP PARIBAS PARIS, FRANCE	EUR	21/03/2022	EURIBOR 3M + SPREAD	BNP Paribas Equity Climate Care Europe NTR Index (BNPIECCE INDEX)
					Net unrealised gain (in EUR)	6 175 378

Notes to the financial statements at 30/06/2021

(*) The basket of shares consists of the following:

ABN AMRO GROUP NV - CVA	DEUTSCHE TELEKOM AG - REG	NOKIAN RENKAAT OYJ
ALLIANZ SE - REG	FERRARI NV	PROSUS NV
ANHEUSER - BUSCH INBEV SA/NV	FORTUM OYJ	PROXIMUS
ASML HOLDING NV	HANNOVER RUECK SE	SIEMENS AG - REG
AXA SA	ING GROEP NV	SIEMENS HEALTHINEERS AG
BASF SE	KONE OYJ - B	STELLANTIS NV
COMMERZBANK AG	KONINKLIJKE AHOLD DELHAIZE NV	TOTAL SA
DANONE	KONINKLIJKE PHILIPS NV	
DEUTSCHE POST AG - REG	MUENCHENER RUECKVERSICHERUNG AG - REG	

THEAM Quant - Equity Europe Climate Care Protection 90%

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
50 499 915	100.21%	BNP PARIBAS PARIS, FRANCE	EUR	11/04/2022	Performance of the basket of shares (*)	EURIBOR 3M + SPREAD
52 497 265	104.17%	BNP PARIBAS PARIS, FRANCE	EUR	06/04/2022	EURIBOR 3M + SPREAD	Dynamic Strategy based on BNP Paribas Equity Climate Care Europe NTR Index (BNPIECCE INDEX)
					Net unrealised loss (in EUR)	(1 753 894)

(*) The basket of shares consists of the following:

ALLIANZ SE - REG	FERRARI NV	SIEMENS AG - REG
ASML HOLDING NV	ING GROEP NV	SIEMENS HEALTHINEERS AG
BASF SE	KONE OYJ - B	STELLANTIS NV
CNH INDUSTRIAL NV	MERCK KGAA	STORA ENSO OYJ - R
COVESTRO AG	MUENCHENER RUECKVERSICHERUNG AG - REG	TOTAL SA
DANONE	NOKIAN RENKAAT OYJ	WOLTERS KLUWER
DEUTSCHE POST AG - REG	PROSUS NV	
ELECTROLUX AB-SER B	PROXIMUS	

THEAM QUANT

Notes to the financial statements at 30/06/2021

THEAM Quant - Equity Europe DEFI

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
36 215 007	100.60%	BNP PARIBAS PARIS, FRANCE	EUR	22/12/2021	Performance of the basket of shares (*)	EURIBOR 3M + SPREAD
33 939 754	94.28%	BNP PARIBAS PARIS, FRANCE	EUR	22/06/2022	EURIBOR 3M + SPREAD	BNP Paribas DEFI Equity Europe Long Net TR Index (BNPIDFET INDEX)
					Net unrealised gain (in EUR)	312 284

(*) The basket of shares consists of the following:

ABN AMRO GROUP NV - CVA	DANONE	MERCK KGAA
AIRBUS SE	FERRARI NV	PROSUS NV
AKZO NOBEL N.V.	HEINEKEN NV	SIEMENS AG - REG
AXA SA	INFINEON TECHNOLOGIES AG	TOTAL SA
BAYERISCHE MOTOREN WERKE AG	ING GROEP NV	WOLTERS KLUWER
CNH INDUSTRIAL NV	KESKO OYJ - B	
COVESTRO AG	KONE OYJ - B	

THEAM Quant - Equity Europe Factor Defensive

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
139 200 008	93.14%	SOCIÉTÉ GÉNÉRALE PARIS, FRANCE	EUR	27/07/2021	Performance of the basket of shares (*)	EURIBOR 3M + SPREAD
150 630 898	100.78%	BNP PARIBAS PARIS, FRANCE	EUR	14/09/2021	EURIBOR 3M + SPREAD	Dynamic Strategy based on BNP Paribas DEFI Equity Europe Long Net TR Index (BNPIDFET Index)
					Net unrealised gain (in EUR)	37 548

(*) The basket of shares consists of the following:

AIRBUS SE	DEUTSCHE TELEKOM AG - REG	SANOFI AVENTIS
ALLIANZ SE - REG	HANNOVER RUECK SE	SCOUT24 AG
AXA SA	ING GROEP NV	SIEMENS AG - REG
BNP PARIBAS	KONINKLIJKE AHOLD DELHAIZE NV	TOTAL SA
CONTINENTAL AG	KONINKLIJKE KPN NV	VALEO SA
COVESTRO AG	NESTE OYJ	VONOVIA SE
CREDIT AGRICOLE SA	NOKIA OYJ	

THEAM QUANT

Notes to the financial statements at 30/06/2021

THEAM Quant - Equity Europe GURU

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
201 091 983	100.32%	BNP PARIBAS PARIS, FRANCE	EUR	15/09/2021	EURIBOR 3M + SPREAD	BNP Paribas Guru Equity Europe Long Total Return EUR Index (BNPGELNT INDEX)
199 999 547	99.78%	BNP PARIBAS PARIS, FRANCE	EUR	25/01/2022	Performance of the basket of shares (*)	EURIBOR 3M + SPREAD
					Net unrealised gain (in EUR)	4 488 748

(*) The basket of shares consists of the following:

ADYEN NV	ERICSSON LM - B	ORANGE
ALLIANZ SE - REG	FERRARI NV	SANDVIK AB
ASML HOLDING NV	HEXPOL AB	SANOFI AVENTIS
AXA SA	ICA GRUPPEN AB	SIEMENS AG - REG
BASF SE	ING GROEP NV	SOCIETE GENERALE SA
CNH INDUSTRIAL NV	KONINKLIJKE PHILIPS NV	TOTAL SA
DANONE	MUENCHENER RUECKVERSICHERUNG AG - REG	UPM-KYMMENE OYJ
ENGIE	NOKIA OYJ	VIVENDI

THEAM Quant - Equity Eurozone DEFI

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
79 999 931	89.63%	BNP PARIBAS PARIS, FRANCE	EUR	08/06/2022	Performance of the basket of shares (*)	EURIBOR 3M + SPREAD
88 906 970	99.60%	BNP PARIBAS PARIS, FRANCE	EUR	08/12/2021	EURIBOR 3M + SPREAD	BNP Paribas DEFI Equity Eurozone Long Net TR Index (BNPIDFZT INDEX)
					Net unrealised loss (in EUR)	(103 517)

THEAM QUANT

Notes to the financial statements at 30/06/2021

(*) The basket of shares consists of the following:

ADIDAS AG	DEUTSCHE TELEKOM AG - REG	PROSUS NV
ADYEN NV	ERICSSON LM - B	PROXIMUS
ANHEUSER - BUSCH INBEV SA/NV	ING GROEP NV	ROYAL DUTCH SHELL PLC - A
ASML HOLDING NV	INVESTOR AB-B SHS	SIEMENS AG - REG
AXA SA	KONE OYJ - B	STELLANTIS NV
BASF SE	KONINKLIJKE AHOLD DELHAIZE NV	STORA ENSO OYJ - R
BAYERISCHE MOTOREN WERKE AG	KONINKLIJKE DSM NV	TOTAL SA
DANONE	KONINKLIJKE PHILIPS NV	

THEAM Quant - Equity Eurozone Factor Defensive

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
87 799 510	91.80%	BNP PARIBAS PARIS, FRANCE	EUR	14/09/2021	EURIBOR 3M + SPREAD	Dynamic Strategy based on BNP Paribas DEFI Equity Eurozone Long Net TR Index (BNPIDFZT INDEX)
85 000 025	88.87%	BNP PARIBAS PARIS, FRANCE	EUR	08/06/2022	Performance of the basket of shares (*)	EURIBOR 3M + SPREAD
					Net unrealised gain (in EUR)	8 564 706

(*) The basket of shares consists of the following:

ADIDAS AG	FRESENIUS SE & CO KGAA	NOKIAN RENKAAT OYJ
ALLIANZ SE - REG	INFINEON TECHNOLOGIES AG	PROSUS NV
ANHEUSER - BUSCH INBEV SA/NV	ING GROEP NV	PROXIMUS
ASML HOLDING NV	KESKO OYJ - B	SIEMENS AG - REG
BASF SE	KONE OYJ - B	SKANDINAVISKA ENSKILDA BANK - A
CNH INDUSTRIAL NV	KONINKLIJKE AHOLD DELHAIZE NV	STELLANTIS NV
DEUTSCHE POST AG - REG	MUENCHENER RUECKVERSICHERUNG AG - REG	TOTAL SA
FERRARI NV	NESTE OYJ	

THEAM QUANT

Notes to the financial statements at 30/06/2021

THEAM Quant - Equity Eurozone GURU

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
113 283 339	93.58%	SOCIÉTÉ GÉNÉRALE PARIS, FRANCE	EUR	22/07/2021	Performance of the basket of shares (*)	EURIBOR 3M + SPREAD
122 023 941	100.80%	BNP PARIBAS PARIS, FRANCE	EUR	31/08/2021	EURIBOR 3M + SPREAD	BNP Paribas GURU® Eurozone Equity Total Return Index (BNPIGEZN INDEX)
					Net unrealised gain (in EUR)	2 062 736

(*) The basket of shares consists of the following:

ALLIANZ SE - REG	GROUPE BRUXELLES LAMBERT SA	SOCIETE GENERALE SA
AXA SA	INFINEON TECHNOLOGIES AG	STELLANTIS NV
BAYER AG - REG	ING GROEP NV	TOTAL SA
BNP PARIBAS	KERING	VONOVIA SE
COLRUYT SA	SANOFI AVENTIS	WOLTERS KLUWER
DEUTSCHE TELEKOM AG - REG	SIEMENS AG - REG	

THEAM Quant - Equity Eurozone Income Defensive

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
66 703 806	85.51%	SOCIÉTÉ GÉNÉRALE PARIS, FRANCE	EUR	26/07/2021	Performance of the basket of shares (*)	EURIBOR 3M + SPREAD
73 363 265	94.05%	BNP PARIBAS PARIS, FRANCE	EUR	14/09/2021	EURIBOR 3M	Dynamic Strategy based on BNP Paribas High Dividend Yield Eurozone Equity Net TR EUR Index (BNPIHDEZ Index)
					Net unrealised gain (in EUR)	6 234 512

(*) The basket of shares consists of the following:

ABN AMRO GROUP NV - CVA	DEUTSCHE TELEKOM AG - REG	NOKIA OYJ
AIR LIQUIDE SA	ENGIE	SANOFI AVENTIS
BNP PARIBAS	EURONEXT NV - W/I	SIEMENS AG - REG
BOUYGUES SA	GROUPE BRUXELLES LAMBERT SA	SOCIETE GENERALE SA
COMPAGNIE DE SAINT GOBAIN	ING GROEP NV	TOTAL SA
CREDIT AGRICOLE SA	KBC GROEP NV	VINCI SA
DANONE	KERING	

THEAM QUANT

Notes to the financial statements at 30/06/2021

THEAM Quant - Equity GURU Long Short

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
18 823 670	100.57%	BNP PARIBAS PARIS, FRANCE	EUR	09/11/2021	EURIBOR 3M + SPREAD	BNP Paribas GURU® Equity L/S TR EUR Index (BNPIGLST INDEX)
17 499 751	93.50%	BNP PARIBAS PARIS, FRANCE	EUR	16/03/2022	Performance of the basket of shares (*)	EURIBOR 3M + SPREAD
					Net unrealised loss (in EUR)	(706 613)

(*) The basket of shares consists of the following:

ADIDAS AG	DEUTSCHE BOERSE AG	SANOFI AVENTIS
AIRBUS SE	E.ON SE	SAP SE
ALLIANZ SE - REG	ENGIE	SCHNEIDER ELECTRIC SE
AXA SA	FERRARI NV	SIEMENS AG - REG
BASF SE	HEIDELBERGCEMENT AG	STELLANTIS NV
BAYERISCHE MOTOREN WERKE AG	KONE OYJ - B	STORA ENSO OYJ - R
CNH INDUSTRIAL NV	KONINKLIJKE PHILIPS NV	TOTAL SA
COVESTRO AG	MUENCHENER RUECKVERSICHERUNG AG - REG	
DANONE	SAMPO OYJ - A	

THEAM Quant - Equity US DEFI

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
11 809 238	96.24%	BNP PARIBAS PARIS, FRANCE	USD	03/08/2021	USD LIBOR 3M + SPREAD	BNP Paribas DEFI Equity US Long Net TR (BNPIDFUT INDEX)
10 999 969	89.65%	BNP PARIBAS PARIS, FRANCE	USD	22/06/2022	Performance of the basket of shares (*)	USD LIBOR 3M + SPREAD
					Net unrealised gain (in USD)	796 592

Notes to the financial statements at 30/06/2021

(*) The basket of shares consists of the following:

ABN AMRO GROUP NV - CVA	E.ON SE	MUENCHENER RUECKVERSICHERUNG AG - REG
AKZO NOBEL N.V.	FERRARI NV	PROSUS NV
ALLIANZ SE - REG	ING GROEP NV	PROXIMUS
BAYERISCHE MOTOREN WERKE AG	KESKO OYJ - B	SAP SE
CNH INDUSTRIAL NV	KONE OYJ - B	SIEMENS AG - REG
COMMERZBANK AG	KONINKLIJKE AHOLD DELHAIZE NV	STELLANTIS NV
DEUTSCHE BOERSE AG	KONINKLIJKE PHILIPS NV	WOLTERS KLUWER

THEAM Quant - Equity US Factor Defensive

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
6 250 047	91.06%	BNP PARIBAS PARIS, FRANCE	USD	19/01/2022	Performance of the basket of shares (*)	USD LIBOR 3M + SPREAD
6 790 503	98.93%	BNP PARIBAS PARIS, FRANCE	USD	12/11/2021	USD LIBOR 3M + SPREAD	Dynamic Strategy based on BNP Paribas DEFI Equity US Long Net TR (BNPIDFUT Index)
					Net unrealised gain (in USD)	206 319

(*) The basket of shares consists of the following:

ALLIANZ SE - REG	INFINEON TECHNOLOGIES AG	RANDSTAD HOLDING NV
ASML HOLDING NV	ING GROEP NV	SAP SE
CNH INDUSTRIAL NV	KESKO OYJ - B	SIEMENS AG - REG
COMMERZBANK AG	KONE OYJ - B	SIEMENS HEALTHINEERS AG
COVESTRO AG	KONINKLIJKE PHILIPS NV	STELLANTIS NV
DAVIDE CAMPARI-MILANO NV	NESTE OYJ	
FERRARI NV	NOKIAN RENKAAT OYJ	

THEAM Quant - Equity US GURU

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
45 989 756	93.29%	BNP PARIBAS PARIS, FRANCE	USD	20/07/2021	Performance of the basket of shares (*)	USD LIBOR 3M + SPREAD
49 491 706	100.39%	BNP PARIBAS PARIS, FRANCE	USD	31/08/2021	USD LIBOR 3M + SPREAD	BNP Paribas GURU® Equity US NTR USD (BNPGULNT Index)
					Net unrealised gain (in USD)	1 898 817

Notes to the financial statements at 30/06/2021

(*) The basket of shares consists of the following:

AIRBUS SE	KESKO OYJ - B	SAP SE
AKZO NOBEL N.V.	KONE OYJ - B	SCHNEIDER ELECTRIC SE
ASML HOLDING NV	KONINKLIJKE PHILIPS NV	SIEMENS AG - REG
AXA SA	LVMH	SIEMENS HEALTHINEERS AG
CNH INDUSTRIAL NV	MERCK KGAA	SOCIETE GENERALE SA
COVESTRO AG	NOKIA OYJ	TOTAL SA
ENGIE	ORANGE	VIVENDI
FERRARI NV	PROSUS NV	WOLTERS KLUWER
ING GROEP NV	SANOFI AVENTIS	

THEAM Quant - Equity US Premium Income

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
24 025 250	98.27%	BNP PARIBAS PARIS, FRANCE	USD	06/12/2021	Negative performance of BNP Paribas Stock Put Write US Index (BNPISPUS INDEX)	Positive performance of BNP Paribas Stock Put Write US Index (BNPISPUS INDEX)
22 199 290	90.80%	BNP PARIBAS PARIS, FRANCE	USD	21/01/2022	Performance of the basket of shares (*)	USD LIBOR 3M + SPREAD
					Net unrealised gain (in USD)	482 334

(*) The basket of shares consists of the following:

ADIDAS AG	E.ON SE	SAP SE
AXA SA	FERRARI NV	SIEMENS AG - REG
BAYERISCHE MOTOREN WERKE AG	FRESENIUS SE & CO KGAA	SIGNIFY NV
CNH INDUSTRIAL NV	HEIDELBERGCEMENT AG	STELLANTIS NV
COVESTRO AG	INFINEON TECHNOLOGIES AG	STORA ENSO OYJ - R
DANONE	KONE OYJ - B	TOTAL SA
DEUTSCHE BOERSE AG	KONINKLIJKE PHILIPS NV	
DEUTSCHE LUFTHANSA - REG	MUENCHENER RUECKVERSICHERUNG AG - REG	

THEAM QUANT

Notes to the financial statements at 30/06/2021

THEAM Quant - Equity World DEFI

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
3 046 300	90.90%	BNP PARIBAS PARIS, FRANCE	USD	17/08/2021	USD LIBOR 3M + SPREAD	BNP Paribas DEFI Equity World Long Net TR Index (BNPIDFWT Index)
2 749 972	82.06%	BNP PARIBAS PARIS, FRANCE	USD	16/02/2022	Performance of the basket of shares (*)	USD LIBOR 3M + SPREAD
					Net unrealised gain (in USD)	50 617

(*) The basket of shares consists of the following:

ADIDAS AG	DEUTSCHE BOERSE AG	SAMPO OYJ - A
AIRBUS SE	E.ON SE	SAP SE
ALLIANZ SE - REG	FERRARI NV	SIEMENS AG - REG
BASF SE	HEIDELBERGCEMENT AG	SIEMENS HEALTHINEERS AG
BAYERISCHE MOTOREN WERKE AG	KONE OYJ - B	STELLANTIS NV
CNH INDUSTRIAL NV	KONINKLIJKE PHILIPS NV	STORA ENSO OYJ - R
COMMERZBANK AG	MUENCHENER RUECKVERSICHERUNG AG - REG	

THEAM Quant - Equity World DEFI Market Neutral

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
34 846 278	98.72%	BNP PARIBAS PARIS, FRANCE	USD	20/12/2021	BNP Paribas DEFI Equity World Market Neutral 2X Total Return Index (BNPIDWM2 INDEX)	USD LIBOR 3M + SPREAD
32 501 900	92.08%	BNP PARIBAS PARIS, FRANCE	USD	16/07/2021	USD LIBOR 3M + SPREAD	BNP Paribas DEFI Equity World Market Neutral 2X Total Return Index (BNPIDWM2 INDEX)
					Net unrealised gain (in USD)	1 354 447

THEAM QUANT

Notes to the financial statements at 30/06/2021

(*) The basket of shares consists of the following:

ADYEN NV	HEIDELBERGCEMENT AG	PROSUS NV
BASF SE	ING GROEP NV	PROXIMUS
CNH INDUSTRIAL NV	KESKO OYJ - B	RANDSTAD HOLDING NV
COMMERZBANK AG	KONE OYJ - B	SIEMENS AG - REG
COVESTRO AG	KONINKLIJKE AHOLD DELHAIZE NV	SIEMENS HEALTHINEERS AG
DEUTSCHE POST AG - REG	KONINKLIJKE KPN NV	STELLANTIS NV
FERRARI NV	KONINKLIJKE PHILIPS NV	UCB SA
GROUPE BRUXELLES LAMBERT SA	NESTE OYJ	

THEAM Quant - Equity World Employee Scheme

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
1 820 621	93.00%	BNP PARIBAS ARBITRAGE, FRANCE	EUR	11/04/2022	EURIBOR 3M	Dynamic Strategy based on BNP Paribas WRE Total Return Index (BNPIRETE INDEX)
1 649 997	84.28%	BNP PARIBAS PARIS, FRANCE	EUR	13/04/2022	Performance of the basket of shares (*)	EURIBOR 3M + SPREAD
					Net unrealised gain (in EUR)	72 049

(*) The basket of shares consists of the following:

AIRBUS SE	GROUPE BRUXELLES LAMBERT SA	SIEMENS AG - REG
ALLIANZ SE - REG	HANNOVER RUECK SE	SIEMENS HEALTHINEERS AG
BASF SE	HEIDELBERGCEMENT AG	STELLANTIS NV
DEUTSCHE BANK AG - REG	INFINEON TECHNOLOGIES AG	SYMRISE AG
DEUTSCHE LUFTHANSA - REG	KONE OYJ - B	UCB SA
DEUTSCHE POST AG - REG	KONINKLIJKE PHILIPS NV	UPM-KYMMENE OYJ
DEUTSCHE TELEKOM AG - REG	MUENCHENER RUECKVERSICHERUNG AG - REG	
FERRARI NV	PROXIMUS	

THEAM QUANT

Notes to the financial statements at 30/06/2021

THEAM Quant - Equity World Employee Scheme II

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
928 398	93.29%	BNP PARIBAS PARIS, FRANCE	EUR	17/02/2022	EURIBOR 3M	Dynamic Strategy based on BNP Paribas WRE Total Return Index (BNPIRETE INDEX)
820 087	82.40%	BNP PARIBAS PARIS, FRANCE	EUR	24/08/2021	Performance of the basket of shares (*)	EURIBOR 3M + SPREAD
					Net unrealised gain (in EUR)	84 928

(*) The basket of shares consists of the following:

ADIDAS AG	DEUTSCHE BANK AG - REG	KONINKLIJKE PHILIPS NV
ALLIANZ SE - REG	DEUTSCHE BOERSE AG	MUENCHENER RUECKVERSICHERUNG AG - REG
BASF SE	DEUTSCHE LUFTHANSA - REG	SAMPO OYJ - A
BAYERISCHE MOTOREN WERKE AG	E.ON SE	SAP SE
CNH INDUSTRIAL NV	FERRARI NV	SIEMENS AG - REG
COMMERZBANK AG	HEIDELBERGCEMENT AG	STELLANTIS NV
COVESTRO AG	KONE OYJ - B	THYSSENKRUPP AG

THEAM Quant - Equity World Employee Scheme III

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
555 604	100.74%	BNP PARIBAS PARIS, FRANCE	EUR	16/01/2024	EURIBOR 3M	Dynamic Strategy based on BNP Paribas WRE Total Return Index (BNPIRETE INDEX)
488 961	88.66%	BNP PARIBAS PARIS, FRANCE	EUR	21/01/2022	Performance of the basket of shares (*)	EURIBOR 3M + SPREAD
					Net unrealised loss (in EUR)	(10 753)

(*) The basket of shares consists of the following:

ALLIANZ SE - REG	ING GROEP NV	PROXIMUS
ANHEUSER - BUSCH INBEV SA/NV	KESKO OYJ - B	RANDSTAD HOLDING NV
ASML HOLDING NV	KONE OYJ - B	SIEMENS AG - REG
BASF SE	MUENCHENER RUECKVERSICHERUNG AG - REG	SIEMENS HEALTHINEERS AG
DEUTSCHE POST AG - REG	NESTE OYJ	STORA ENSO OYJ - R
DEUTSCHE TELEKOM AG - REG	NOKIAN RENKAAT OYJ	UPM-KYMMENE OYJ
INFINEON TECHNOLOGIES AG	PROSUS NV	

THEAM QUANT

Notes to the financial statements at 30/06/2021

THEAM Quant - Equity World Global Goals

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
98 395 089	97.72%	BNP PARIBAS PARIS, FRANCE	USD	12/11/2021	USD LIBOR 3M + SPREAD	BNP Paribas Equity Global Goals World NTR Index (BNPIGGWN INDEX)
93 999 169	93.36%	SOCIÉTÉ GÉNÉRALE LUXEMBOURG, LUXEMBOURG	USD	16/06/2022	Performance of the basket of shares (*)	USD LIBOR 3M + SPREAD
					Net unrealised gain (in USD)	5 749 102

(*) The basket of shares consists of the following:

AKZO NOBEL N.V.	ERSTE GROUP BANK AG	MUENCHENER RUECKVERSICHERUNG AG - REG
ASR NEDERLAND NV	GROUPE BRUXELLES LAMBERT SA	NN GROUP NV - W/I
BASF SE	HANNOVER RUECK SE	RAIFFEISEN BANK INTERNATIONAL
BAYERISCHE MOTOREN WERKE AG	ING GROEP NV	SIEMENS AG - REG
COMMERZBANK AG	KBC GROEP NV	STELLANTIS NV
DEUTSCHE TELEKOM AG - REG	KONINKLIJKE AHOLD DELHAIZE NV	VONOVIA SE
DEUTSCHE WOHNEN AG - BR	LEG IMMOBILIEN AG	

THEAM Quant - Equity World GURU

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
130 000 030	98.66%	BNP PARIBAS PARIS, FRANCE	USD	23/07/2021	Performance of the basket of shares (*)	USD LIBOR 3M + SPREAD
133 091 207	101.01%	BNP PARIBAS PARIS, FRANCE	USD	10/08/2021	USD LIBOR 3M + SPREAD	BNP Paribas GURUTM Equity All Country Country Net TR USD Index (Bloomberg: BNPIGWAN Index)
					Net unrealised gain (in USD)	5 116 186

THEAM QUANT

Notes to the financial statements at 30/06/2021

(*) The basket of shares consists of the following:

ANHEUSER - BUSCH INBEV SA/NV	INVESTOR AB-B SHS	PROXIMUS
ASML HOLDING NV	KONE OYJ - B	SECURITAS AB - B
BASF SE	KONINKLIJKE AHOLD DELHAIZE NV	SIEMENS AG - REG
BNP PARIBAS	KONINKLIJKE PHILIPS NV	SKANSKA AB - B
DANONE	LVMH	SOCIETE GENERALE SA
DEUTSCHE POST AG - REG	MUENCHENER RUECKVERSICHERUNG AG - REG	STELLANTIS NV
ING GROEP NV	PROSUS NV	TOTAL SA

THEAM Quant - Europe Target Premium

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
143 999 880	90.84%	BNP PARIBAS PARIS, FRANCE	EUR	10/11/2021	Performance of the basket of shares (*)	EURIBOR 3M + SPREAD
155 834 301	98.30%	BNP PARIBAS PARIS, FRANCE	EUR	05/11/2021	Negative performance of investment strategy	Positive performance of investment strategy
					Net unrealised gain (in EUR)	5 194 326

(*) The basket of shares consists of the following:

ALLIANZ SE - REG	FERRARI NV	PROSUS NV
ANHEUSER - BUSCH INBEV SA/NV	GALAPAGOS NV	RANDSTAD HOLDING NV
ASML HOLDING NV	HOLMEN AB-B SHARES	SECURITAS AB - B
AXA SA	HUSQVARNA AB - B	SIEMENS AG - REG
BASF SE	ICA GRUPPEN AB	STELLANTIS NV
CNH INDUSTRIAL NV	ING GROEP NV	TELE2 AB - B
DANONE	KESKO OYJ - B	TOTAL SA
DEUTSCHE BANK AG - REG	KONINKLIJKE PHILIPS NV	
ERICSSON LM - B	NESTE OYJ	

THEAM Quant - Fixed Income Diversifier

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
109 193 399	93.78%	SOCIÉTÉ GÉNÉRALE, UNITED KINGDOM	EUR	21/12/2021	Performance of the basket of shares (*)	EURIBOR 3M + SPREAD
118 465 000	101.74%	BNP PARIBAS PARIS, FRANCE	EUR	02/03/2022	Negative performance of investment strategy	Positive performance of investment strategy
					Net unrealised loss (in EUR)	(553 268)

Notes to the financial statements at 30/06/2021

(*) The basket of shares consists of the following:

ADYEN NV	ING GROEP NV	SCOUT24 AG
ALLIANZ SE - REG	KBC GROEP NV	SIEMENS AG - REG
BAWAG GROUP AG	MUENCHENER RUECKVERSICHERUNG AG - REG	STORA ENSO OYJ - R
COMMERZBANK AG	ORION OYJ - B	UPM-KYMMENE OYJ
DELIVERY HERO SE	PROSUS NV	SARTORIUS AG - VORZUG
DEUTSCHE TELEKOM AG - REG	QIAGEN N.V.	
EURONEXT NV - W/I	SANOFI AVENTIS	

THEAM Quant - Global Income

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
2 800 212	89.07%	BNP PARIBAS PARIS, FRANCE	EUR	20/01/2022	Performance of the basket of shares (*)	EURIBOR 3M + SPREAD
3 133 587	99.67%	BNP PARIBAS PARIS, FRANCE	EUR	21/12/2021	Negative performance of investment strategy and indices' basket (**)	Positive performance of investment strategy and indices' basket (**)
					Net unrealised loss (in EUR)	(23 869)

(*) The basket of shares consists of the following:

ASML HOLDING NV	INFINEON TECHNOLOGIES AG	PROSUS NV
BASF SE	ING GROEP NV	PROXIMUS
COMMERZBANK AG	KONE OYJ - B	SIEMENS AG - REG
DAVIDE CAMPARI-MILANO NV	KONINKLIJKE KPN NV	STELLANTIS NV
FERRARI NV	MUENCHENER RUECKVERSICHERUNG AG - REG	STORA ENSO OYJ - R
FORTUM OYJ	NOKIAN RENKAAT OYJ	UCB SA

(**) The components of investment strategy and the indices' basket consists of the following:

Name	Strategy/Index
BNP PARIBAS HIGH DIVIDEND EUROPE EQUITY NET TOTAL RETURN INDEX (BNPIHEUN)	Index
BNP PARIBAS HIGH DIVIDEND YIELD US EQUITY LOND TR USD INDEX (BNPIHDUN)	Index
BNP PARIBAS HIGH YIELD EUROPE 5Y CREDIT INDEX (BNPXCEX5)	Index
BNP PARIBAS HIGH YIELD US 5Y CREDIT INDEX (BNPXCHY5)	Index
BNP PARIBAS INVESTMENT GRADE EUROPE 5Y CREDIT INDEX (BNPXCEB5)	Index
BNP PARIBAS INVESTMENT GRADE US 5Y CREDIT INDEX (BNPXCIG5)	Index
CALL CARRY BUND	Strategy
CALL CARRY US T-NOTE	Strategy
GALAXY WORLD EXCESS RETURN	Strategy
MAXIMUM INCOME EQUITY TOTAL RETURN	Strategy
MAXIMUM INCOME EQUITY US	Strategy
TIER EU 4%	Strategy
TIER US 4%	Strategy

THEAM QUANT

Notes to the financial statements at 30/06/2021

THEAM Quant - High Yield Europe Defensive

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
1 181 605	100.84%	BNP PARIBAS PARIS, FRANCE	EUR	03/09/2021	Negative performance of a dynamic investment strategy based on BNP Paribas High Yield Europe 5Y Credit Index	Positive performance of a dynamic investment strategy based on BNP Paribas High Yield Europe 5Y Credit Index
1 049 991	89.61%	BNP PARIBAS PARIS, FRANCE	EUR	09/03/2022	Performance of the basket of shares (*)	EURIBOR 3M + SPREAD
					Net unrealised loss (in EUR)	(36 986)

(*) The basket of shares consists of the following:

AIRBUS SE	ELISA OYJ	SIEMENS AG - REG
ALLIANZ SE - REG	FERRARI NV	SIEMENS HEALTHINEERS AG
ANDRITZ AG	GROUPE BRUXELLES LAMBERT SA	STELLANTIS NV
BASF SE	HANNOVER RUECK SE	STORA ENSO OYJ - R
BEIERSDORF AG	KONE OYJ - B	SYMRISE AG
COMMERZBANK AG	KONINKLIJKE PHILIPS NV	UCB SA
DEUTSCHE POST AG - REG	MUENCHENER RUECKVERSICHERUNG AG - REG	
DEUTSCHE TELEKOM AG - REG	PROXIMUS	

THEAM Quant - Multi Asset Artificial Intelligence

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
32 000 626	94.54%	BNP PARIBAS PARIS, FRANCE	EUR	19/01/2022	Performance of the basket of shares (*)	EURIBOR 3M + SPREAD
33 885 488	100.11%	BNP PARIBAS PARIS, FRANCE	EUR	16/06/2022	Negative Calculation formulas of dynamic multiasset systematic long/short strategy on equity, fixed income and commodities	Positive Calculation formulas of dynamic multiasset systematic long/short strategy on equity, fixed income and commodities
					Net unrealised gain (in EUR)	430 424

THEAM QUANT

Notes to the financial statements at 30/06/2021

(*) The basket of shares consists of the following:

AIRBUS SE	ELISA OYJ	NOKIAN RENKAAT OYJ
ALLIANZ SE - REG	GROUPE BRUXELLES LAMBERT SA	PROXIMUS
ANDRITZ AG	ING GROEP NV	SECURITAS AB - B
ANHEUSER - BUSCH INBEV SA/NV	KESKO OYJ - B	SIEMENS HEALTHINEERS AG
ASML HOLDING NV	KONE OYJ - B	STELLANTIS NV
BASF SE	MUENCHENER RUECKVERSICHERUNG AG - REG	STORA ENSO OYJ - R
DEUTSCHE POST AG - REG	NESTE OYJ	

THEAM Quant - Multi Asset Diversified

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
37 352 647	99.71%	BNP PARIBAS PARIS, FRANCE	EUR	30/07/2021	Negative performance of BNP Paribas Cross Asset Trend Vol 10% (BNPICT10 Index)	Positive performance of BNP Paribas Cross Asset Trend Vol 10% (BNPICT10 Index)
34 999 965	93.43%	BNP PARIBAS PARIS, FRANCE	EUR	09/02/2022	Performance of the basket of shares (*)	EURIBOR 3M + SPREAD
					Net unrealised loss (in EUR)	(158 615)

(*) The basket of shares consists of the following:

ADYEN NV	FERRARI NV	SIEMENS AG - REG
AIRBUS SE	ING GROEP NV	SOCIETE GENERALE SA
AXA SA	KONINKLIJKE KPN NV	STELLANTIS NV
BILLERUDKORSNAS AB	LVMH	TELE2 AB - B
CNH INDUSTRIAL NV	NESTE OYJ	TOTAL SA
COVESTRO AG	ORANGE	VINCI SA
CREDIT AGRICOLE SA	RANDSTAD HOLDING NV	VIVENDI
EPIROC AB-A	SANOFI AVENTIS	

THEAM QUANT

Notes to the financial statements at 30/06/2021

THEAM Quant - Multi Asset Diversified Defensive

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
37 000 000	93.06%	BNP PARIBAS PARIS, FRANCE	EUR	13/07/2021	Performance of the basket of shares (*)	EURIBOR 3M + SPREAD
37 304 183	93.83%	BNP PARIBAS PARIS, FRANCE	EUR	29/10/2021	Negative Calculation formulas of dynamic multiasset systematic long/short strategy on equity, fixed income and commodities	Positive Calculation formulas of dynamic multiasset systematic long/short strategy on equity, fixed income and commodities
					Net unrealised gain (in EUR)	1 806 897

(*) The basket of shares consists of the following:

ADYEN NV	KESKO OYJ - B	SIEMENS AG - REG
ANHEUSER - BUSCH INBEV SA/NV	KONE OYJ - B	SIEMENS HEALTHINEERS AG
ASML HOLDING NV	KONINKLIJKE AHOLD DELHAIZE NV	SKANSKA AB - B
BASF SE	KONINKLIJKE PHILIPS NV	STORA ENSO OYJ - R
DEUTSCHE POST AG - REG	NESTE OYJ	TELE2 AB - B
DEUTSCHE TELEKOM AG - REG	PROSUS NV	UPM-KYMMENE OYJ
INFINEON TECHNOLOGIES AG	RANDSTAD HOLDING NV	
ING GROEP NV	SECURITAS AB - B	

THEAM Quant - Multi Asset Diversified Protected

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
1 514 264	83.52%	BNP PARIBAS PARIS, FRANCE	EUR	02/07/2021	Performance of the basket of shares (*)	EURIBOR 3M + SPREAD
1 772 600	97.77%	BNP PARIBAS PARIS, FRANCE	EUR	02/07/2021	Negative performance of a dynamic investment strategy based on BNP Paribas Cross Asset Trend Vol 10% (BNPICT10 Index)	Positive performance of a dynamic investment strategy based on BNP Paribas Cross Asset Trend Vol 10% (BNPICT10 Index)
					Net unrealised loss (in EUR)	(57 455)

THEAM QUANT

Notes to the financial statements at 30/06/2021

(*) The basket of shares consists of the following:

ADIDAS AG	DAVIDE CAMPARI-MILANO NV	KONINKLIJKE PHILIPS NV
ALLIANZ SE - REG	DEUTSCHE BANK AG - REG	MUENCHENER RUECKVERSICHERUNG AG - REG
BASF SE	DEUTSCHE BOERSE AG	SAMPO OYJ - A
BAYERISCHE MOTOREN WERKE AG	E.ON SE	SAP SE
CNH INDUSTRIAL NV	FERRARI NV	SIEMENS AG - REG
COMMERZBANK AG	HEIDELBERGCEMENT AG	SIEMENS HEALTHINEERS AG
COVESTRO AG	KONE OYJ - B	STELLANTIS NV

THEAM Quant - Raw Materials Income

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
79 826 000	92.58%	BNP PARIBAS PARIS, FRANCE	USD	05/07/2021	Negative performance linked to BNP Paribas DR ALPHA EXAGRICULTURE AND LIVESTOCK INDEX	Positive performance linked to BNP Paribas DR ALPHA EXAGRICULTURE AND LIVESTOCK INDEX
					Net unrealised gain (in USD)	6 909 739

THEAM Quant - World Climate Carbon Offset Plan

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
496 343 719	90.84%	BNP PARIBAS PARIS, FRANCE	USD	10/11/2021	LIBOR 3M + SPREAD	BNP Paribas Equity World Climate Care NTR Index (BNPIEWCC Index)
534 765 696	97.87%	BNP PARIBAS PARIS, FRANCE	USD	17/11/2021	Performance of the basket of shares (*)	LIBOR 3M + SPREAD
					Net unrealised gain (in USD)	20 911 096

Notes to the financial statements at 30/06/2021

(*) The basket of shares consists of the following:

ADYEN NV	FERRARI NV	PROSUS NV
AIR LIQUIDE SA	HANNOVER RUECK SE	PROXIMUS
ALLIANZ SE - REG	HEXPOL AB	ROYAL DUTCH SHELL PLC - A
ASML HOLDING NV	ING GROEP NV	SIEMENS AG - REG
AXA SA	KINNEVIK AB - B	STELLANTIS NV
BILLERUDKORSNAS AB	KONINKLIJKE AHOLD DELHAIZE NV	TOTAL SA
DANONE	KONINKLIJKE KPN NV	UPM-KYMMENE OYJ
DEUTSCHE POST AG - REG	KONINKLIJKE PHILIPS NV	VIVENDI
DEUTSCHE TELEKOM AG - REG	LOREAL	ZALANDO SE
DIALOG SEMICONDUCTOR PLC	MUENCHENER RUECKVERSICHERUNG AG - REG	

Counterparties to Swaps contracts:

BNP Paribas Arbitrage, France
 BNP Paribas Paris, France
 Société Générale Hong Kong, Hong Kong
 Société Générale Luxembourg, Luxembourg
 Société Générale Paris, France
 Société Générale, United Kingdom

Note 12 - Global overview of collateral

As at 30 June 2021, the SICAV pledged the following collateral in favour of financial instruments counterparties:

Sub-fund	Currency	OTC collateral	Type of collateral
THEAM Quant - Enhanced Government Bonds Global	EUR	13 000	Cash
THEAM Quant - Equity Euro Long Dividends	EUR	550 000	Cash
THEAM Quant - Equity Europe Climate Care Protection 90%	EUR	1 760 000	Cash
THEAM Quant - Equity Europe Factor Defensive	EUR	490 000	Cash
THEAM Quant - Equity GURU Long Short	EUR	990 000	Cash
THEAM Quant - Equity US Factor Defensive	USD	35 000	Cash
THEAM Quant - Equity World DEFI	USD	84 000	Cash
THEAM Quant - Equity World Employee Scheme	EUR	100 000	Cash
THEAM Quant - Equity World Global Goals	USD	229 000	Cash
THEAM Quant - Fixed Income Diversifier	EUR	1 410 000	Cash
THEAM Quant - Global Income	EUR	60 000	Cash
THEAM Quant - High Yield Europe Defensive	EUR	40 000	Cash
THEAM Quant - Multi Asset Artificial Intelligence	EUR	70 000	Cash
THEAM Quant - Multi Asset Diversified	EUR	1 090 000	Cash
THEAM Quant - Multi Asset Diversified Protected	EUR	110 000	Cash

THEAM QUANT

Notes to the financial statements at 30/06/2021

As at 30 June 2021, the counterparties to financial instruments pledged the following collateral in favour of the SICAV:

Sub-fund	Currency	OTC collateral	Type of collateral
THEAM Quant - Enhanced Government Bonds Global	EUR	127 581	FR0011461037 - FRANCE O.A.T. 3.250% 25/05/2045
THEAM Quant - Equity Euro Long Dividends	EUR	820 000	Cash
THEAM Quant - Equity Europe Climate Care	EUR	5 850 000	Cash
THEAM Quant - Equity Europe DEFI	EUR	330 000	Cash
THEAM Quant - Equity Europe Factor Defensive	EUR	1 360 000	Cash
THEAM Quant - Equity Europe GURU	EUR	4 270 000	Cash
THEAM Quant - Equity Eurozone Factor Defensive	EUR	8 800 000	Cash
THEAM Quant - Equity Eurozone GURU	EUR	1 930 000	Cash
THEAM Quant - Equity Eurozone Income Defensive	EUR	6 210 000	Cash
THEAM Quant - Equity US DEFI	USD	638 000	Cash
THEAM Quant - Equity US Factor Defensive	USD	101 084	Cash
THEAM Quant - Equity US GURU	USD	908 000	Cash
THEAM Quant - Equity US Premium Income	USD	203 000	Cash
THEAM Quant - Equity World DEFI Market Neutral	USD	1 075 000	Cash
THEAM Quant - Equity World Employee Scheme II	EUR	80 000	Cash
THEAM Quant - Equity World Global Goals	USD	1 863 000	Cash
THEAM Quant - Equity World GURU	USD	3 628 000	Cash
THEAM Quant - Europe Target Premium	EUR	4 690 000	Cash
THEAM Quant - Fixed Income Diversifier	EUR	350 000	Cash
THEAM Quant - Multi Asset Artificial Intelligence	EUR	340 000	Cash
THEAM Quant - Multi Asset Diversified Defensive	EUR	1 890 000	Cash
THEAM Quant - World Climate Carbon Offset Plan	USD	14 913 000	Cash

Note 13 - Changes in the composition of the securities portfolio

The list of changes in the composition of the securities portfolio during the period is available free of charge at the Management Company's registered office and from local agents.

Note 14 - List of Investment managers

As at 30 June 2021, all opened sub-funds are managed by BNP PARIBAS ASSET MANAGEMENT France.

Note 15 - Transaction fees

Transaction fees incurred by the Fund relating to purchase or sale of transferable securities, money market instruments, derivatives or other eligible assets are mainly composed of standard fees, sundry fees on transaction, stamp fees, brokerage fees, custody fees, VAT fees, stock exchange fees and RTO fees (Reception and Transmission of Orders).

In line with bond market practice, a bid-offer spread is applied when buying and selling these securities. Consequently, in any given transaction, there will be a difference between the purchase and sale prices quoted by the broker, which represents the broker's fee.

Notes to the financial statements at 30/06/2021

Note 16 - Regulation on transparency of Securities Financing Transactions and Reuse of collateral (SFTR)

This collateral applies to all OTC activity of this fund. There is no way to distinguish it upon type of instrument it is related to.

THEAM Quant - Absolute Alpha

No collateral received or granted from 1 January 2021 to 30 June 2021.

THEAM Quant - Alpha Commodity

No collateral received or granted from 1 January 2021 to 30 June 2021.

THEAM Quant - Bond Europe Climate Carbon Offset Plan (launched 15 April 2021)

No collateral received or granted from 1 January 2021 to 30 June 2021.

THEAM Quant - Enhanced Government Bonds Global

Counterparty name	Type	Rating	Sub-fund Currency	Market Value (absolute value)	Maturity	Issuers	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Other Collateral than cash	Aa2 (Moody's)	EUR	127 581	Above one year	FRANCE (GOVT OF)	BNP PARIBAS SECURITIES SERVICES	N/A	No
BNP PARIBAS	Cash	N/A	EUR	13 000	Less than one day	N/A	N/A	Pooled	N/A
Total (absolute value)			EUR	140 581					

THEAM Quant - Equity Euro Long Dividends

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	820 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
SOCIETE GENERALE PARIS	Cash	EUR	550 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)			EUR	1 370 000			

THEAM Quant - Equity Europe Climate Care

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	5 850 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
Total (absolute value)			EUR	5 850 000			

THEAM Quant - Equity Europe Climate Care Protection 90%

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	1 760 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)			EUR	1 760 000			

THEAM QUANT

Notes to the financial statements at 30/06/2021

THEAM Quant - Equity Europe DEFI

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	330 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
Total (absolute value)		EUR	330 000				

THEAM Quant - Equity Europe Factor Defensive

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	130 000	Less than one day	N/A	Pooled	N/A
SOCIETE GENERALE	Cash	EUR	360 000	Less than one day	N/A	Pooled	N/A
SOCIETE GENERALE	Cash	EUR	1 360 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
Total (absolute value)		EUR	1 850 000				

THEAM Quant - Equity Europe GURU

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	4 270 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
Total (absolute value)		EUR	4 270 000				

THEAM Quant - Equity Eurozone DEFI

No collateral received or granted from 1 January 2021 to 30 June 2021.

THEAM Quant - Equity Eurozone Factor Defensive

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	8 800 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
Total (absolute value)		EUR	8 800 000				

THEAM Quant - Equity Eurozone GURU

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
SOCIETE GENERALE	Cash	EUR	1 930 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
Total (absolute value)		EUR	1 930 000				

THEAM QUANT

Notes to the financial statements at 30/06/2021

THEAM Quant - Equity Eurozone Income Defensive

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	4 930 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
SOCIETE GENERALE	Cash	EUR	1 280 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
Total (absolute value)		EUR	6 210 000				

THEAM Quant - Equity GURU Long Short

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	990 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		EUR	990 000				

THEAM Quant - Equity US DEFI

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
SOCIETE GENERALE	Cash	USD	638 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
Total (absolute value)		USD	638 000				

THEAM Quant - Equity US Factor Defensive

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	USD	35 000	Less than one day	N/A	Pooled	N/A
BNP PARIBAS	Cash	USD	101 084	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
Total (absolute value)		USD	136 084				

THEAM Quant - Equity US GURU

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	USD	908 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
Total (absolute value)		USD	908 000				

THEAM Quant - Equity US Premium Income

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	USD	203 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
Total (absolute value)		USD	203 000				

THEAM QUANT

Notes to the financial statements at 30/06/2021

THEAM Quant - Equity World DEFI

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	USD	84 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		USD	84 000				

THEAM Quant - Equity World DEFI Market Neutral

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	USD	1 075 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
Total (absolute value)		USD	1 075 000				

THEAM Quant - Equity World Employee Scheme

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	100 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		EUR	100 000				

THEAM Quant - Equity World Employee Scheme II

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	80 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
Total (absolute value)		EUR	80 000				

THEAM Quant - Equity World Employee Scheme III

No collateral received or granted from 1 January 2021 to 30 June 2021.

THEAM Quant - Equity World Global Goals

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	USD	229 000	Less than one day	N/A	Pooled	N/A
BNP PARIBAS	Cash	USD	1 863 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
Total (absolute value)		USD	2 092 000				

THEAM Quant - Equity World GURU

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	USD	3 628 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
Total (absolute value)		USD	3 628 000				

THEAM QUANT

Notes to the financial statements at 30/06/2021

THEAM Quant - Europe Target Premium

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	4 690 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
Total (absolute value)		EUR	4 690 000				

THEAM Quant - Fixed Income Diversifier

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	1 410 000	Less than one day	N/A	Pooled	N/A
SOCIETE GENERALE	Cash	EUR	350 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
Total (absolute value)		EUR	1 760 000				

THEAM Quant - Global Income

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	60 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		EUR	60 000				

THEAM Quant - High Yield Europe Defensive

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	40 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		EUR	40 000				

THEAM Quant - Multi Asset Artificial Intelligence

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	70 000	Less than one day	N/A	Pooled	N/A
BNP PARIBAS	Cash	EUR	340 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
Total (absolute value)		EUR	410 000				

THEAM Quant - Multi Asset Diversified

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	1 090 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		EUR	1 090 000				

THEAM Quant - Multi Asset Diversified Defensive

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	1 890 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
Total (absolute value)		EUR	1 890 000				

Notes to the financial statements at 30/06/2021

THEAM Quant - Multi Asset Diversified Protected

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	110 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		EUR	110 000				

THEAM Quant - Raw Materials Income

No collateral received or granted from 1 January 2021 to 30 June 2021.

THEAM Quant - World Climate Carbon Offset Plan

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	USD	14 913 000	Less than one day	BNP PARIBAS SECURITIES SERVICES	N/A	No
Total (absolute value)		USD	14 913 000				

Data on cost and return

There are no fee sharing arrangements on Total Return Swaps and 100% of the costs/returns generated are recognised in Fund's primary statements.

Note 17 - Significant event

Since the end of 2019, the development of the COVID-19 outbreak has led to an unprecedented global sanitary and economic crisis. The Board continues to follow the efforts of governments to contain the spread of the virus, including the vaccination roll-out and to support the economic recovery. Finally, the Board is monitoring the economic impact on the companies in the portfolio of the Company.



BNP PARIBAS
ASSET MANAGEMENT

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