

DASHBOARD AS AT 28.02.2025

Asset Class	Official Benchmark	No. of Holdings	Fund Size (USD millions)
Equity	STOXX Global 1800 Net Return Index USD Index	124	675
Risk Indicator	YTD Performance (1)	3-year Annualised Perf. (2)	
<div><div>1</div><div>2</div><div>3</div><div>4</div><div>5</div><div>6</div><div>7</div></div>	3.27 % Benchmark 3.00 %	5.60 % Benchmark 9.91 %	

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

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



Cumulated Performance at 28.02.2025 (%)

	YTD	1 Month	3 Months	6 Months	1 Year	2 Years	3 Years	4 Years	5 Years
FUND	3.27	-0.18	-0.85	0.29	9.05	25.88	18.03	27.08	59.78
BENCHMARK	3.00	-0.50	0.15	4.40	15.38	43.69	33.32	45.99	89.23

Calendar Performance at 28.02.2025 (%)

	2024	2023	2022	2021	2020	2019	2018	2017	2016	2015
FUND	9.63	17.56	-17.66	17.95	11.71	-	-	-	-	-
BENCHMARK	18.23	23.24	-18.27	20.61	16.35	-	-	-	-	-

(1) All figures net of fees (in USD). The value of your investments may fluctuate. Past performance is no guarantee for future results.  
Source: BNP Paribas Asset Management

## HOLDINGS: % OF PORTFOLIO

## Main Holdings (%)

NVIDIA	4.75
JP MORGAN CHASE & CO.	1.63
NATWEST GROUP	1.09
ABN AMRO BANK	1.06
PIRELLI & C	1.05
SONY GROUP	1.05
ING GROEP	1.05
AMGEN	1.05
ITALGAS	1.05
MERCK & COMPANY	1.05
<b>No. of Holdings in Portfolio</b>	<b>124</b>

## by Country (%)

United States	55.42
Japan	12.53
Canada	8.70
France	4.59
Italy	4.31
United Kingdom	4.00
Germany	3.63
Other	2.76
Netherlands	2.12
Spain	1.94
<b>Total</b>	<b>100.00</b>

## by Sector (%)

Technology	26.08
Financials	20.75
Healthcare	13.28
Consumer discretionary	12.91
Industrials	12.00
Consumer staples	6.01
Basic materials	4.25
Telecommunications Services	2.39
Utilities	1.36
Energy	0.98
<b>Total</b>	<b>100.00</b>

Source of data: BNP Paribas Asset Management, as at 28.02.2025

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

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



## Label(s)



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

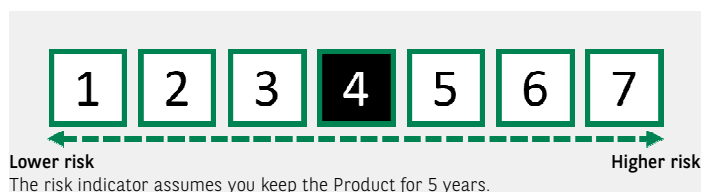
The Towards Sustainability label helps all types of retail and institutional investors looking for more sustainable savings and investment solutions. Which in its turn encourages financial institutions to offer a diverse and high-quality range of sustainable products.

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



## RISK

## Risk Indicator



## Risk Analysis (3 years, monthly)

## Fund

Volatility	17.39
Ex-post Tracking Error	3.78
Information Ratio	-1.16
Sharpe Ratio	0.06
Alpha	-4.33
Beta	1.05
R <sup>2</sup>	0.95

The summary risk indicator is a guide to the level of risk of this Product compared to other Products. It shows how likely it is that the Product will lose money

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

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

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

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

- **Counterparty Risk:** this risk is associated with the ability of a counterparty in an Over The Counter financial transaction to fulfil its commitments like payment, delivery and reimbursement.
- **Risk linked to the use of Forward Financial Instruments:** these instruments may involve a range of risks that may affect the net asset value.

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

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

## DETAILS

Fees		Key Figures (USD)		Codes	
Maximum Subscription Fee	3.00%	NAV	149.95	ISIN Code	LU2051098627
Maximum Redemption Fee	0.00%	12M NAV max. (18.10.24)	153.97	Bloomberg Code	TQWCIAE LX
Maximum conversion Fees	1.50%	12M NAV min. (17.04.24)	133.27	WKN Code	A2PZKA
Estimated ongoing charges (31.12.24)	1.75%	Fund Size (USD millions)	675.22		
Maximum Management Fees	1.35%	Initial NAV	100.00		
		Periodicity of NAV Calculation	Daily		

## Characteristics

Legal form	Sub-fund of SICAV THEAM QUANT- Luxembourg domicile
Dealing Deadline	16:00 CET
Recommended Investment Horizon	5 years
Benchmark	STOXX Global 1800 Net Return Index USD Index
Domicile	Luxembourg
Launch Date	05.11.2019
Fund Manager(s)	Marie BARBEROT
Management Company	BNP PARIBAS ASSET MANAGEMENT Europe
Delegated Manager	BNP PARIBAS ASSET MANAGEMENT UK LIMITED
Custodian	BNP PARIBAS, Luxembourg Branch
Base Currency	USD
Subscription/execution type	NAV + 2
SFDR article	Article 8 - Promotion of environmental or social characteristics



## GLOSSARY

**Alpha**

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

**Beta**

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

**Information Ratio**

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

**R<sup>2</sup>**

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

**Sharpe Ratio**

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

**Tracking Error**

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

**Volatility**

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

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

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