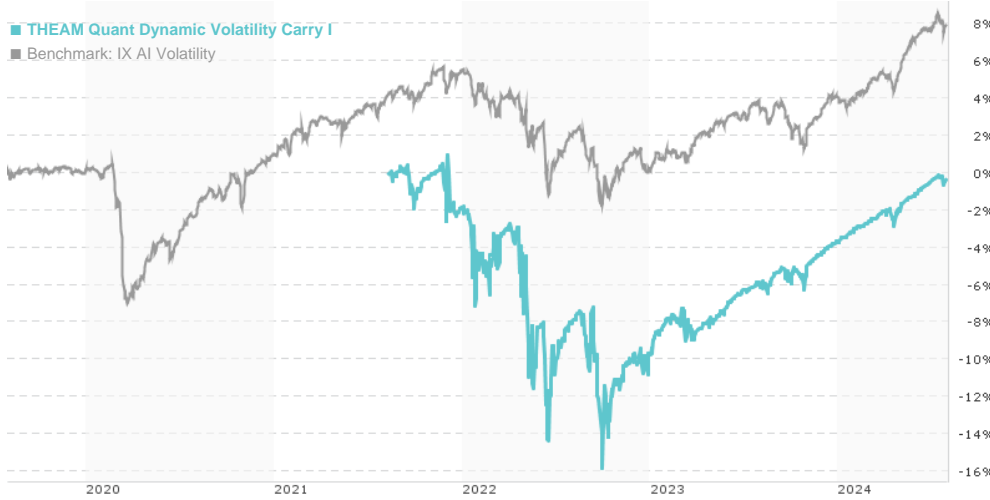


THEAM Quant Dynamic Volatility Carry I / FR0014003S23 / A3CYE5 / BNP PARIBAS AM Eur.

Last 07/29/2024 ¹	Region	Branch	Type of yield	Type
99.41 USD	North America	AI Volatility	reinvestment	Alternative Investm.



Risk key figures

SRI	1	2	3	4	5	6	7
Mountain-View Funds Rating ²	EDA ³						
	-						

Yearly Performance

2023	+6.61%
2022	-7.89%

Master data		Conditions		Other figures	
Fund type	Single fund	Issue surcharge	0.00%	Minimum investment	USD 100,000.00
Category	Alternative Investments	Planned administr. fee	0.00%	Savings plan	-
Sub category	AI Volatility	Deposit fees	0.00%	UCITS / OGAW	Yes
Fund domicile	France	Redemption charge	0.00%	Performance fee	0.00%
Tranch volume	(07/29/2024) USD 91.79 mill.	Ongoing charges	-	Redeployment fee	0.00%
Total volume	(07/29/2024) USD 165.45 mill.	Dividends		Investment company	
Launch date		BNP PARIBAS AM Eur.			
KESt report funds	No	14 rue Bergère, 75009, Paris			
Business year start	01.01.	France			
Sustainability type	-	https://www.bnpparibas-am.com			
Fund manager	-				

Performance	1M	6M	YTD	1Y	2Y	3Y	5Y	Since start
Performance	+0.08%	+2.83%	+3.43%	+5.80%	+8.27%	-0.35%	-	-0.35%
Performance p.a.	-	-	-	+5.82%	+4.05%	-0.12%	-	-0.12%
Sharpe ratio	-1.36	1.40	1.71	1.00	0.07	-	-	-0.40
Volatility	1.89%	1.52%	1.42%	2.19%	5.97%	0.00%	0.00%	9.40%
Worst month	-	-0.01%	-0.01%	-0.40%	-6.72%	-6.72%	0.00%	-6.72%
Best month	-	0.97%	0.97%	1.29%	5.68%	5.68%	0.00%	5.68%
Maximum loss	-0.54%	-0.95%	-0.95%	-1.30%	-9.32%	0.00%	0.00%	-

Distribution permission

Austria, Germany

1 Important note on update status: The displayed date refers exclusively to the calculation of the NAV.
 2 The Mountain-View Data Fund Rating calculates a comparative ranking for funds using yield, volatility and trend data. For more information visit [MVD Funds Rating](#)
 3 Displays the Ethical-Dynamical Ratio calculated according to standard criteria. The maximum value is 100. For more information visit [EDA](#)

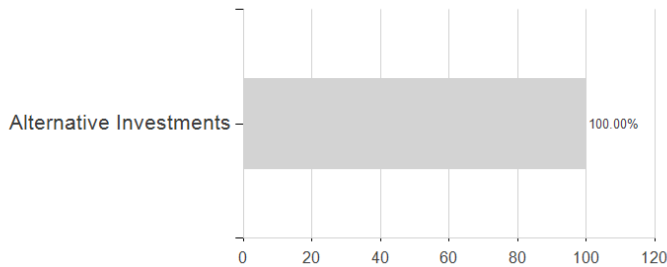
THEAM Quant Dynamic Volatility Carry I / FR0014003S23 / A3CYE5 / BNP PARIBAS AM Eur.

Investment goal

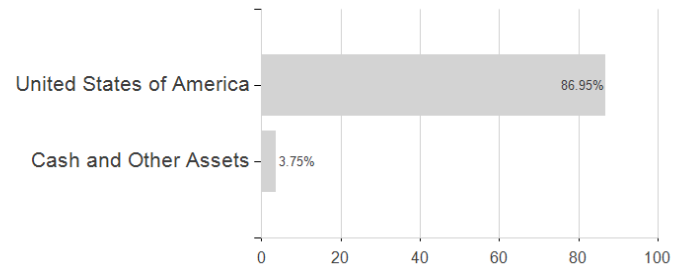
The management objective of the Fund is to offer unitholders, over a recommended investment horizon of five years, a long and dynamic exposure to the volatility fluctuations in North American equity markets while seeking to finance all or part of the cost of setting up this exposure through a systematic option-selling strategy. This strategy also aims, under certain conditions, to generate additional income and is particularly appropriate in stable, bullish or moderately bearish markets. Conversely, the options strategy may generate losses during sudden and significant downturns

Assessment Structure

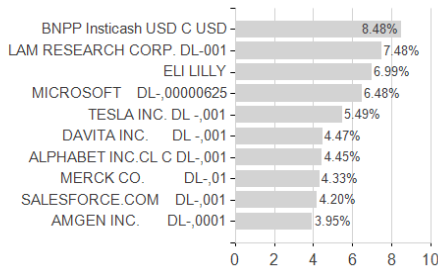
Assets



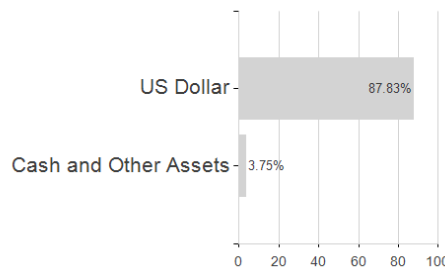
Countries



Largest positions



Currencies



Branches

