

THEAM QUANT SICAV



SEMI-ANNUAL REPORT at 30/06/2023
R.C.S. Luxembourg B 183 490



BNP PARIBAS
ASSET MANAGEMENT

The sustainable
investor 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

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

Mr. Renaud DAUTCOURT, Chief Global Index Administration Officer, BNP PARIBAS, Paris

Ms. Marion OLIVES, Head of Equity Derivatives Solution Structuring EMEA, Global Markets, BNP Paribas

Ms. Leila LHUISSIER, Product specialist SRI, Global Product Strategy, BNP PARIBAS ASSET MANAGEMENT France (since 12 October 2022)

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

Administrative Agent

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

Depositary

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

Legal and Tax Advisor

Allen & Overy, Société en Commandite Simple, 5 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 30/06/2023

		THEAM Quant - Alpha Commodity	THEAM Quant - Bond Europe Climate Carbon Offset Plan	THEAM Quant - Cross Asset High Focus	THEAM Quant - Equity Europe Climate Care
	Expressed in Notes	USD	EUR	EUR	EUR
Statement of net assets					
Assets		58 988 400	17 453 406	985 850 977	156 494 111
<i>Securities portfolio at cost price</i>		55 489 015	16 452 998	875 182 100	150 478 080
<i>Unrealised gain/(loss) on securities portfolio</i>		(1 026 440)	800 511	31 563 930	1 663 046
Securities portfolio at market value	2	54 462 575	17 253 509	906 746 030	152 141 126
Net Unrealised gain on financial instruments	10,11	1 000 086	73 948	0	4 317 568
Cash at banks and time deposits		3 525 739	125 949	29 443 637	0
Other assets		0	0	49 661 310	35 417
Liabilities		37 569	5 943	55 452 463	1 108 631
Bank overdrafts		0	0	0	113 686
Net Unrealised loss on financial instruments	10,11	0	0	2 022 624	0
Other liabilities		37 569	5 943	53 429 839	994 945
Net asset value		58 950 831	17 447 463	930 398 514	155 385 480
Statement of operations and changes in net assets					
Income on investments and assets	2	111 783	11 517	685 429	216 051
Management fees	3	104 636	15 097	579 398	637 525
Bank interest		52 037	7 241	311 265	108 201
Other fees	5	66 774	18 396	386 555	277 487
Taxes	6	2 908	833	38 859	23 572
Transaction fees	16	109 267	3	0	57 374
Distribution fees	4	0	0	0	0
Total expenses		335 622	41 570	1 316 077	1 104 159
Net result from investments		(223 839)	(30 053)	(630 648)	(888 108)
Net realised result on:					
Investments securities	2	3 516 860	(710 282)	(12 287 654)	2 486 256
Financial instruments	2	(2 000 787)	(373 459)	78 664 359	(8 213 651)
Net realised result		1 292 234	(1 113 794)	65 746 057	(6 615 503)
Movement on net unrealised gain/(loss) on:					
Investments securities	2	1 636 492	2 181 239	86 671 391	683 873
Financial instruments	2	78 023	(757 187)	(95 989 395)	19 720 346
Change in net assets due to operations		3 006 749	310 258	56 428 053	13 788 716
Net subscriptions/(redemptions)		4 290 331	(63 376)	206 657 992	(21 426 111)
Dividends paid	7	0	(2 460)	0	(726 064)
Increase/(Decrease) in net assets during the year/period		7 297 080	244 422	263 086 045	(8 363 459)
Net assets at the beginning of the financial year/period		51 653 751	17 203 041	667 312 469	163 748 939
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		58 950 831	17 447 463	930 398 514	155 385 480

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THEAM Quant - Equity Europe Climate Care Protection 90%	THEAM Quant - Equity Europe DEFI	THEAM Quant - Equity Europe Factor Defensive	THEAM Quant - Equity Europe GURU	THEAM Quant - Equity Eurozone DEFI	THEAM Quant - Equity Eurozone Factor Defensive
EUR	EUR	EUR	EUR	EUR	EUR
32 641 472	8 775 207	100 364 006	124 050 533	7 698 286	0
26 866 774	7 243 771	100 065 477	115 265 680	6 810 750	0
1 899 635	696 443	(6 129 738)	(5 192 683)	406 029	0
28 766 409	7 940 214	93 935 739	110 072 997	7 216 779	0
0	547 545	3 727 431	7 506 492	101 372	0
3 831 611	287 448	2 664 454	6 451 308	380 135	0
43 452	0	36 382	19 736	0	0
3 722 094	11 287	284 791	658 812	3 289	0
0	0	0	9 017	0	0
3 623 584	0	0	0	0	0
98 510	11 287	284 791	649 795	3 289	0
28 919 378	8 763 920	100 079 215	123 391 721	7 694 997	0
42 834	10 530	104 770	171 804	8 071	4 972
197 211	15 603	271 521	728 316	12 922	9 777
12 801	5 638	40 011	117 934	7 286	1 442
53 118	11 427	140 850	211 616	6 488	4 417
7 318	406	7 425	29 891	415	0
9	902	164 713	173 512	2 639	0
0	0	0	886	0	0
270 457	33 976	624 520	1 262 155	29 750	15 636
(227 623)	(23 446)	(519 750)	(1 090 351)	(21 679)	(10 664)
1 281 891	1 112 038	10 222 274	(6 657 826)	(11 163)	248 856
(3 944 798)	(550 488)	(4 559 530)	9 845 236	388 235	(933 556)
(2 890 530)	538 104	5 142 994	2 097 059	355 393	(695 364)
5 419 846	398 500	(8 081 209)	1 682 317	863 384	325 305
(1 931 109)	583 274	10 019 522	8 456 877	445 072	656 473
598 207	1 519 878	7 081 307	12 236 253	1 663 849	286 414
(4 315 367)	(10 052 933)	2 370 747	(12 272 176)	(9 999 735)	(7 547 622)
0	0	(562 293)	(309 487)	(267)	0
(3 717 160)	(8 533 055)	8 889 761	(345 410)	(8 336 153)	(7 261 208)
32 636 538	17 296 975	91 189 454	123 737 131	16 031 150	7 261 208
0	0	0	0	0	0
28 919 378	8 763 920	100 079 215	123 391 721	7 694 997	0

Financial statements at 30/06/2023

		THEAM Quant - Equity Eurozone GURU	THEAM Quant - Equity GURU Long Short	THEAM Quant - Equity iESG Eurozone Income Defensive	THEAM Quant - Equity US DEFI
	Expressed in Notes	EUR	EUR	EUR	USD
Statement of net assets					
Assets		215 066 141	8 109 332	68 497 170	6 809 578
<i>Securities portfolio at cost price</i>		187 365 432	6 725 791	66 440 857	6 169 549
<i>Unrealised gain/(loss) on securities portfolio</i>		1 502 475	895 749	(1 780 864)	105 134
Securities portfolio at market value	2	188 867 907	7 621 540	64 659 993	6 274 683
Net Unrealised gain on financial instruments	10,11	0	0	3 048 730	434 025
Cash at banks and time deposits		15 339 766	485 865	788 447	100 870
Other assets		10 858 468	1 927	0	0
Liabilities		20 127 020	80 465	43 545	3 382
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	10,11	8 845 699	40 196	0	0
Other liabilities		11 281 321	40 269	43 545	3 382
Net asset value		194 939 121	8 028 867	68 453 625	6 806 196
Statement of operations and changes in net assets					
Income on investments and assets	2	222 012	6 496	56 553	7 079
Management fees	3	356 592	52 025	189 513	11 293
Bank interest		103 739	560	36 330	1 725
Other fees	5	296 087	16 051	84 818	8 276
Taxes	6	20 195	2 089	3 627	317
Transaction fees	16	0	0	14 720	49
Distribution fees	4	0	0	0	0
Total expenses		776 613	70 725	329 008	21 660
Net result from investments		(554 601)	(64 229)	(272 455)	(14 581)
Net realised result on:					
Investments securities	2	15 794 559	228 310	1 153 938	664 753
Financial instruments	2	14 625 796	(1 095 050)	2 105 647	(416 618)
Net realised result		29 865 754	(930 969)	2 987 130	233 554
Movement on net unrealised gain/(loss) on:					
Investments securities	2	3 005 772	868 451	2 152 712	437 692
Financial instruments	2	(8 330 829)	(481 179)	381 194	390 262
Change in net assets due to operations		24 540 697	(543 697)	5 521 036	1 061 508
Net subscriptions/(redemptions)		42 343 476	(2 318 128)	(11 931 629)	(5 000 012)
Dividends paid	7	0	0	(598 203)	0
Increase/(Decrease) in net assets during the year/period		66 884 173	(2 861 825)	(7 008 796)	(3 938 504)
Net assets at the beginning of the financial year/period		128 054 948	10 890 692	75 462 421	10 744 700
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		194 939 121	8 028 867	68 453 625	6 806 196

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THEAM Quant - Equity US Factor Defensive	THEAM Quant - Equity US GURU	THEAM Quant - Equity US Premium Income	THEAM Quant - Equity World DEFI	THEAM Quant - Equity World DEFI Market Neutral	THEAM Quant - Equity World Employee Scheme III
USD	USD	USD	USD	USD	EUR
5 710 579	12 836 726	25 085 638	3 128 440	24 766 840	535 508
5 426 865	10 295 132	22 300 700	2 833 089	20 950 688	480 482
7 609	593 749	524 103	64 360	540 205	4 548
5 434 474	10 888 881	22 824 803	2 897 449	21 490 893	485 030
154 274	1 205 461	1 656 335	72 016	0	0
121 831	740 654	563 891	151 289	3 275 947	50 478
0	1 730	40 609	7 686	0	0
8 950	30 619	41 231	1 587	2 570 363	22 609
0	0	0	0	364 000	0
0	0	0	0	2 171 979	22 360
8 950	30 619	41 231	1 587	34 384	249
5 701 629	12 806 107	25 044 407	3 126 853	22 196 477	512 899
10 760	23 824	55 372	5 861	61 429	464
20 821	52 921	61 013	5 110	50 808	941
2 765	3 709	34 488	3 603	8 198	157
7 783	18 012	30 719	3 662	32 032	269
648	1 718	1 213	160	1 614	125
0	8	11 812	3	22	0
0	0	0	0	0	0
32 017	76 368	139 245	12 538	92 674	1 492
(21 257)	(52 544)	(83 873)	(6 677)	(31 245)	(1 028)
175 727	507 350	(2 497 153)	96 738	7 209 162	10 727
(192 944)	(2 331 991)	295 119	158 830	(3 702 012)	(43 820)
(38 474)	(1 877 185)	(2 285 907)	248 891	3 475 905	(34 121)
276 582	1 352 871	3 401 877	336 661	(2 298 425)	24 653
259 633	2 004 303	(79 161)	(211 765)	(3 330 967)	(23 660)
497 741	1 479 989	1 036 809	373 787	(2 153 487)	(33 128)
(97 735)	(280 902)	(150 844)	246	(15 549 799)	0
0	(6 884)	0	(246)	(1 622)	0
400 006	1 192 203	885 965	373 787	(17 704 908)	(33 128)
5 301 623	11 613 904	24 158 442	2 753 066	39 901 385	546 027
0	0	0	0	0	0
5 701 629	12 806 107	25 044 407	3 126 853	22 196 477	512 899

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Financial statements at 30/06/2023

		THEAM Quant - Equity World Global Goals	THEAM Quant - Equity World GURU	THEAM Quant - Europe Target Premium	THEAM Quant - Fixed Income Diversifier
	Expressed in Notes	USD	USD	EUR	EUR
Statement of net assets					
Assets		46 081 280	90 616 754	249 597 273	42 466 766
<i>Securities portfolio at cost price</i>		41 007 812	89 135 247	242 715 632	39 966 683
<i>Unrealised gain/(loss) on securities portfolio</i>		1 708 360	(3 330 760)	(3 787 382)	(2 969 306)
Securities portfolio at market value	2	42 716 172	85 804 487	238 928 250	36 997 377
Net Unrealised gain on financial instruments	10,11	443 326	4 559 944	4 050 864	2 025 788
Cash at banks and time deposits		2 591 420	246 986	6 615 040	3 443 601
Other assets		330 362	5 337	3 119	0
Liabilities		108 293	352 665	160 318	11 238
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	10,11	0	0	0	0
Other liabilities		108 293	352 665	160 318	11 238
Net asset value		45 972 987	90 264 089	249 436 955	42 455 528
Statement of operations and changes in net assets					
Income on investments and assets	2	102 280	1 015 237	444 519	66 566
Management fees	3	145 199	522 653	628 052	25 847
Bank interest		74 227	220 317	302 857	30 990
Other fees	5	60 885	147 078	310 973	36 039
Taxes	6	3 972	17 474	12 618	2 158
Transaction fees	16	29 217	173 818	216 757	74 367
Distribution fees	4	0	0	0	0
Total expenses		313 500	1 081 340	1 471 257	169 401
Net result from investments		(211 220)	(66 103)	(1 026 738)	(102 835)
Net realised result on:					
Investments securities	2	7 770 892	4 284 663	23 727 203	5 438 505
Financial instruments	2	1 817 475	3 121 405	25 749 265	(853 099)
Net realised result		9 377 147	7 339 965	48 449 730	4 482 571
Movement on net unrealised gain/(loss) on:					
Investments securities	2	(1 152 254)	(2 912 736)	(7 930 210)	(4 695 230)
Financial instruments	2	(3 663 614)	9 349 560	(18 500 198)	1 161 236
Change in net assets due to operations		4 561 279	13 776 789	22 019 322	948 577
Net subscriptions/(redemptions)		(4 451 582)	(13 264 770)	(31 905 310)	(1 120 119)
Dividends paid	7	(61 523)	(282 203)	0	0
Increase/(Decrease) in net assets during the year/period		48 174	229 816	(9 885 988)	(171 542)
Net assets at the beginning of the financial year/period		45 924 813	90 034 273	259 322 943	42 627 070
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		45 972 987	90 264 089	249 436 955	42 455 528

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THEAM Quant - High Yield Europe Defensive	THEAM Quant - LFIS Selection	THEAM Quant - Multi Asset Artificial Intelligence	THEAM Quant - Multi Asset Diversified	THEAM Quant - Multi Asset Diversified Defensive	THEAM Quant - Raw Materials Income
EUR	EUR	EUR	EUR	EUR	USD
1 098 064	17 773 791	15 900 985	47 067 842	75 502 243	3 554 146
990 840	13 666 771	15 493 678	46 051 615	65 649 372	3 294 941
12 492	1 458 965	(1 087 324)	(2 861 788)	9 067 586	42 110
1 003 332	15 125 736	14 406 354	43 189 827	74 716 958	3 337 051
42 940	0	508 787	2 744 955	0	151 058
51 792	2 648 055	985 844	1 130 000	770 725	66 037
0	0	0	3 060	14 560	0
1 066	1 624 605	10 149	377 269	814 452	1 616
0	0	0	147 986	0	0
0	1 613 626	0	0	234 360	0
1 066	10 979	10 149	229 283	580 092	1 616
1 096 998	16 149 186	15 890 836	46 690 573	74 687 791	3 552 530
1 261	21 658	35 860	196 011	44 488	3 647
3 921	43 058	43 882	323 168	387 297	4 450
670	1 529	23 928	68 748	12 332	9
1 760	19 940	21 940	84 974	118 333	4 517
237	802	794	11 307	15 389	300
0	49	30 819	83 173	0	0
0	0	0	0	0	0
6 588	65 378	121 363	571 370	533 351	9 276
(5 327)	(43 720)	(85 503)	(375 359)	(488 863)	(5 629)
117 706	439 836	(1 278 874)	4 657 341	69 970	52 715
(33 872)	(1 091 642)	692 565	(7 735 130)	(5 698 236)	124 407
78 507	(695 526)	(671 812)	(3 453 148)	(6 117 129)	171 493
(13 284)	2 855 422	1 577 690	(5 251 734)	10 686 610	21 813
18 856	(2 545 945)	(3 114 578)	9 196 846	(1 087 314)	65 020
84 079	(386 049)	(2 208 700)	491 964	3 482 167	258 326
(32 695)	0	(15 000 000)	(2 387 185)	5 629 971	(197 702)
(7 408)	0	0	(14 484)	(476)	(6 394)
43 976	(386 049)	(17 208 700)	(1 909 705)	9 111 662	54 230
1 053 022	16 535 235	33 099 536	48 600 278	65 576 129	3 498 300
0	0	0	0	0	0
1 096 998	16 149 186	15 890 836	46 690 573	74 687 791	3 552 530

THEAM QUANT

Financial statements at 30/06/2023

		THEAM Quant - World Climate Carbon Offset Plan	Combined
	Expressed in Notes	USD	EUR
Statement of net assets			
Assets		1 031 982 820	3 375 274 186
<i>Securities portfolio at cost price</i>		949 658 520	3 089 835 384
<i>Unrealised gain/(loss) on securities portfolio</i>		59 000 169	79 534 092
Securities portfolio at market value	2	1 008 658 689	3 169 369 476
Net Unrealised gain on financial instruments	10,11	168 060	37 719 871
Cash at banks and time deposits		22 295 412	106 364 985
Other assets		860 659	61 819 854
Liabilities		1 461 209	88 752 387
Bank overdrafts		0	604 328
Net Unrealised loss on financial instruments	10,11	0	18 393 264
Other liabilities		1 461 209	69 754 795
Net asset value		1 030 521 611	3 286 521 799
Statement of operations and changes in net assets			
Income on investments and assets	2	870 309	4 430 309
Management fees	3	1 848 461	7 113 201
Bank interest		617 495	2 127 273
Other fees	5	1 851 825	4 146 967
Taxes	6	95 110	293 032
Transaction fees	16	0	1 116 192
Distribution fees	4	0	886
Total expenses		4 412 891	14 797 551
Net result from investments		(3 542 582)	(10 367 242)
Net realised result on:			
Investments securities	2	8 340 613	73 653 437
Financial instruments	2	(18 464 785)	77 153 845
Net realised result		(13 666 754)	140 440 040
Movement on net unrealised gain/(loss) on:			
Investments securities	2	126 041 282	209 962 487
Financial instruments	2	5 539 063	(72 588 832)
Change in net assets due to operations		117 913 591	277 813 695
Net subscriptions/(redemptions)		(512 771)	94 351 578
Dividends paid	7	(6 482 392)	(8 491 778)
Increase/(Decrease) in net assets during the year/period		110 918 428	363 673 495
Net assets at the beginning of the financial year/period		919 603 183	2 947 430 875
Reevaluation of opening combined NAV		0	(24 582 571)
Net assets at the end of the financial year/period		1 030 521 611	3 286 521 799

THEAM QUANT

Key figures relating to the last 3 years (Note 8)

THEAM Quant - Alpha Commodity	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	20 177 814	51 653 751	58 950 831	
Net asset value per share				
Share "C EUR - ACC"	0	88.92	91.53	500.0000
Share "C EUR RH - ACC"	0	96.08	100.08	500.0000
Share "I - ACC"	120.41	125.09	132.07	326 785.7757
Share "I EUR - ACC"	0	89.66	92.60	13 698.3046
Share "I EUR RH - ACC"	113.43	115.97	121.27	50 199.2476
Share "J EUR RH - ACC"	110.42	113.14	118.25	58 190.0000
Share "Privilege - ACC"	0	96.50	101.83	500.0000
Share "Privilege EUR - ACC"	0	89.01	91.88	500.0000
Share "Privilege EUR RH - ACC"	0	96.18	100.46	500.0000
THEAM Quant - Bond Europe Climate Carbon Offset Plan	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	20 926 076	17 203 041	17 447 463	
Net asset value per share				
Share "C - ACC"	97.97	0	0	0
Share "C - DIS"	97.97	81.59	81.14	1 500.0000
Share "I - ACC"	98.39	82.65	84.10	1 500.0000
Share "J - ACC"	98.45	82.78	84.28	203 970.1357
Share "Privilege - ACC"	98.25	0	0	0
Share "X - ACC"	9 852.12	8 294.23	8 449.48	1.0000
THEAM Quant - Cross Asset High Focus	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	243 670 177	667 312 469	930 398 514	
Net asset value per share				
Share "I - ACC"	0	107.93	116.30	317 245.8838
Share "I CHF RH - ACC"	0	102.69	109.83	25 036.9163
Share "I USD - ACC"	0	104.23	114.82	1 535.0000
Share "I USD RH - ACC"	0	0	107.13	500.0000
Share "J - ACC"	0	110.51	119.21	882 380.9789
Share "M - ACC"	102.73	129.03	139.40	5 633 352.2170
THEAM Quant - Equity Europe Climate Care	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	238 869 706	163 748 939	155 385 480	
Net asset value per share				
Share "C - ACC"	149.04	117.05	126.48	412 132.3016
Share "C - DIS"	130.36	99.78	105.26	175 109.5727
Share "C MD - DIS"	107.00	79.81	84.13	118.2574
Share "I - ACC"	157.42	124.80	135.48	187 029.1651
Share "I GBP RH - ACC"	142.17	113.37	124.30	1 100.8994
Share "I MD - DIS"	0	94.69	100.81	125 526.2759
Share "I SEK - ACC"	171.20	146.58	0	0
Share "J - ACC"	129.20	102.64	111.55	100.0000
Share "Privilege - ACC"	130.84	103.53	112.28	100.0000
Share "Privilege - DIS"	117.13	90.34	95.65	1 663.3952
Share "X - ACC"	13 015.68	10 359.59	11 268.68	4 124.0000
Share "X - DIS"	12 338.16	9 572.23	10 166.07	1.1469

THEAM QUANT

Key figures relating to the last 3 years (Note 8)

THEAM Quant - Equity Europe Climate Care Protection 90%

	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	46 015 913	32 636 538	28 919 378	
Net asset value per share				
Share "Protected C - ACC"	100.72	92.37	93.97	5 858.0000
Share "Protected C - DIS"	96.38	87.52	89.04	317 479.2320
Share "Protected I - ACC"	101.20	93.71	95.77	1 048.7255

THEAM Quant - Equity Europe DEFI

	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	36 888 235	17 296 975	8 763 920	
Net asset value per share				
Share "C - ACC"	125.55	105.01	117.98	100.0000
Share "C - DIS"	115.42	94.15	0	0
Share "I - ACC"	149.33	125.96	142.11	61 500.8875
Share "J - ACC"	126.59	106.95	120.75	100.0000

THEAM Quant - Equity Europe Factor Defensive

	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	103 947 037	91 189 454	100 079 215	
Net asset value per share				
Share "C - ACC"	104.29	88.95	96.78	107 818.7482
Share "C - DIS"	118.48	97.17	101.68	10 782.0686
Share "C USD RH - ACC"	123.29	107.71	118.49	622.8386
Share "I - ACC"	107.36	92.26	100.74	718 277.1034
Share "I - DIS"	119.41	98.67	103.66	11 600.9457
Share "J - ACC"	108.77	93.80	102.61	100.0000
Share "J - DIS"	100.14	83.06	87.40	138 672.0780
Share "Privilege - ACC"	106.15	91.13	99.46	27 994.1186

THEAM Quant - Equity Europe GURU

	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	170 156 740	123 737 131	123 391 721	
Net asset value per share				
Share "C - ACC"	226.85	208.59	229.57	409 212.8086
Share "C - DIS"	112.17	100.81	108.29	105 301.8447
Share "C USD RH - ACC"	119.25	112.47	125.40	322.2144
Share "I - ACC"	343.75	318.91	352.52	17 225.9585
Share "I - DIS"	118.70	107.63	116.13	1 200.5132
Share "I SEK - ACC"	147.65	147.94	0	0
Share "Life - ACC"	149.15	138.40	153.00	1 500.0000
Share "N - ACC"	148.70	136.52	150.14	2 525.2641
Share "Privilege - ACC"	118.56	109.79	121.25	86 672.0444
Share "Privilege - DIS"	110.24	99.78	107.57	6 319.8268

THEAM Quant - Equity Eurozone DEFI

	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	41 992 788	16 031 150	7 694 997	
Net asset value per share				
Share "C - ACC"	138.56	116.38	133.51	2 500.0000
Share "C MD - DIS"	104.60	83.49	93.42	118.2467
Share "I - ACC"	142.23	120.47	138.79	2 500.0000
Share "J - ACC"	136.05	115.41	133.06	52 630.7036

THEAM QUANT

Key figures relating to the last 3 years (Note 8)

THEAM Quant - Equity Eurozone Factor

	EUR			Number of shares 30/06/2023
	31/12/2021	31/12/2022	30/06/2023	
Defensive				
Net assets	100 257 276	7 261 208	0	
Net asset value per share				
Share "C - ACC"	116.81	99.71	0	0
Share "I - ACC"	119.54	102.82	0	0
Share "Privilege - ACC"	112.14	96.35	0	0

THEAM Quant - Equity Eurozone GURU

	EUR			Number of shares 30/06/2023
	31/12/2021	31/12/2022	30/06/2023	
Net assets	77 364 646	128 054 948	194 939 121	
Net asset value per share				
Share "C - ACC"	113.16	101.80	118.64	232 354.9665
Share "C USD RH - ACC"	113.79	104.92	123.96	100.0000
Share "I - ACC"	145.53	131.96	154.39	140 720.9692
Share "J - ACC"	154.28	140.24	164.28	710 323.1809
Share "Privilege - ACC"	116.21	105.23	123.02	235 287.6057

THEAM Quant - Equity GURU Long Short

	EUR			Number of shares 30/06/2023
	31/12/2021	31/12/2022	30/06/2023	
Net assets	14 852 875	10 890 692	8 028 867	
Net asset value per share				
Share "C - ACC"	81.05	82.51	78.20	88 216.9740
Share "C USD RH - ACC"	86.96	90.45	86.65	9 426.6713
Share "I - ACC"	96.13	98.60	93.80	3 486.6366
Share "I USD RH - ACC"	109.11	114.34	109.93	464.2957
Share "Privilege - ACC"	81.55	83.56	79.45	100.0000

THEAM Quant - Equity iESG Eurozone

	EUR			Number of shares 30/06/2023
	31/12/2021	31/12/2022	30/06/2023	
Income Defensive				
Net assets	84 670 364	75 462 421	68 453 625	
Net asset value per share				
Share "C - ACC"	80.30	72.07	77.18	8 663.9869
Share "I - ACC"	96.54	87.30	93.83	589 554.2434
Share "I - DIS"	67.31	58.52	59.94	126.5211
Share "I USD RH - ACC"	88.46	81.91	89.12	100.0000
Share "J - ACC"	95.05	86.18	92.76	1 000.0000
Share "J - DIS"	74.81	65.22	66.90	177 277.4160
Share "J GBP RH - DIS"	71.03	62.54	64.75	5 852.9182
Share "Privilege - ACC"	0	106.34	114.25	500.0000

THEAM Quant - Equity US DEFI

	USD			Number of shares 30/06/2023
	31/12/2021	31/12/2022	30/06/2023	
Net assets	13 292 207	10 744 700	6 806 196	
Net asset value per share				
Share "C - ACC"	161.36	129.33	146.81	100.0000
Share "I - ACC"	200.45	162.03	184.70	36 769.6146

THEAM QUANT

Key figures relating to the last 3 years (Note 8)

THEAM Quant - Equity US Factor Defensive	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	7 334 777	5 301 623	5 701 629	
Net asset value per share				
Share "C - ACC"	125.56	103.94	113.53	11 626.5376
Share "C EUR - ACC"	134.08	118.27	126.37	5 704.0863
Share "I - ACC"	127.50	106.34	116.58	30 329.9748
Share "I EUR RH - ACC"	124.80	101.86	110.35	492.1048

THEAM Quant - Equity US GURU	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	44 735 256	11 613 904	12 806 107	
Net asset value per share				
Share "C - ACC"	208.96	175.15	197.01	22 757.8905
Share "C - DIS"	144.37	119.67	133.11	3 433.3719
Share "C EUR - ACC"	180.34	161.07	177.23	1 739.7788
Share "C EUR RH - ACC"	171.43	139.39	154.61	2 962.7628
Share "I - ACC"	324.38	274.21	309.72	10 493.4238
Share "I - DIS"	153.73	128.51	143.55	1 114.0337
Share "I EUR - ACC"	245.56	221.18	244.39	6 935.8655
Share "I EUR RH - ACC"	264.26	218.45	243.63	5 163.3759
Share "I SEK - ACC"	196.16	190.83	0	0
Share "Life EUR - ACC"	194.35	175.15	193.59	1 500.0000
Share "Privilege - ACC"	143.80	121.38	136.99	138.9239
Share "Privilege - DIS"	135.95	113.50	126.68	371.2937
Share "Privilege RH EUR - ACC"	130.70	107.09	119.19	100.0000
Share "X - ACC"	199.01	168.92	191.21	10.0003

THEAM Quant - Equity US Premium Income	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	24 354 003	24 158 442	25 044 407	
Net asset value per share				
Share "C - ACC"	117.34	114.10	118.53	319.0621
Share "C EUR RH - ACC"	111.24	105.31	108.18	445.7033
Share "I - ACC"	123.04	120.59	125.76	197 251.0499
Share "I EUR - ACC"	115.29	120.40	122.84	100.0000
Share "I EUR RH - ACC"	112.15	107.70	111.05	1 000.0000
Share "Privilege - ACC"	119.71	117.15	122.10	100.0000

THEAM Quant - Equity World DEFI	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	3 562 433	2 753 066	3 126 853	
Net asset value per share				
Share "C EUR - ACC"	161.91	138.18	152.21	114.0000
Share "C EUR - DIS"	153.38	128.89	139.77	108.8998
Share "C EUR RH - ACC"	143.66	111.96	124.47	100.0000
Share "I - ACC"	172.20	139.10	157.29	10 000.0000
Share "I EUR RH - ACC"	157.16	123.55	137.93	10 000.0000

THEAM QUANT

Key figures relating to the last 3 years (Note 8)

THEAM Quant - Equity World DEFI Market

Neutral	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	72 385 481	39 901 385	22 196 477	
Net asset value per share				
Share "C - ACC"	99.04	95.29	87.98	14 080.4607
Share "C EUR RH - ACC"	86.89	82.03	74.81	8 138.1636
Share "I - ACC"	102.49	99.47	92.22	218 977.2690
Share "I EUR RH - DIS"	103.90	95.74	86.35	1 058.1832
Share "I GBP RH - ACC"	91.09	87.82	0	0

THEAM Quant - Equity World Employee

Scheme III	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	545 895	546 027	512 899	
Net asset value per share				
Share "C - ACC"	109.18	109.21	102.58	5 000.0000

THEAM Quant - Equity World Global Goals

	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	106 604 780	45 924 813	45 972 987	
Net asset value per share				
Share "C - ACC"	141.88	115.15	126.80	100.0000
Share "C - DIS"	134.28	107.20	116.24	109.0858
Share "C EUR - ACC"	154.84	133.91	144.25	26 590.7636
Share "C EUR - DIS"	146.75	124.99	132.54	16 207.7965
Share "I - ACC"	147.39	120.75	133.59	282 263.8725
Share "I EUR - ACC"	177.44	154.89	167.64	100.0000
Share "I EUR RH - ACC"	137.31	108.90	0	0
Share "J EUR - ACC"	138.05	120.60	130.66	870.9844
Share "Privilege - DIS"	138.39	111.33	121.17	12 717.2820
Share "X - ACC"	14 139.83	11 630.70	12 893.03	1.0000
Share "X - DIS"	14 557.58	11 780.64	12 859.47	1.0927

THEAM Quant - Equity World GURU

	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	120 257 451	90 034 273	90 264 089	
Net asset value per share				
Share "C - ACC"	195.04	170.27	197.70	16 582.5519
Share "C - DIS"	109.09	93.85	107.32	14 437.4122
Share "C EUR - ACC"	171.49	159.52	181.19	207 663.8375
Share "C EUR - DIS"	96.03	88.14	98.56	136 978.0947
Share "C EUR RH - ACC"	110.22	93.12	106.63	2 640.0089
Share "I - ACC"	212 850.29	187 663.44	218 968.63	0.8310
Share "I EUR - ACC"	187 111.88	175 782.30	200 640.88	73.0593
Share "Life EUR - ACC"	143.55	135.10	154.34	54 669.8620
Share "Privilege - ACC"	149.82	132.35	154.76	1.0000
Share "Privilege EUR - ACC"	130.36	122.30	139.50	12 239.3196
Share "Privilege EUR - DIS"	113.42	104.98	117.91	16 359.9148
Share "X - ACC"	157.75	139.98	164.02	1.0000

THEAM QUANT

Key figures relating to the last 3 years (Note 8)

THEAM Quant - Europe Target Premium	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	132 084 890	259 322 943	249 436 955	
Net asset value per share				
Share "C - ACC"	86.14	94.92	103.28	30 260.5500
Share "C - DIS"	137.20	143.74	156.38	3 233.0629
Share "I - ACC"	87.62	97.33	106.32	2 262 904.7864
Share "I - DIS"	139.16	146.95	160.51	31 412.2202
Share "I CHF RH - ACC"	85.78	95.19	103.07	1 000.0000
Share "I GBP RH - ACC"	0	0	108.41	500.0000
THEAM Quant - Fixed Income Diversifier	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	72 235 624	42 627 070	42 455 528	
Net asset value per share				
Share "C - ACC"	94.15	99.22	101.20	3 000.0000
Share "I - ACC"	95.31	101.06	103.37	405 687.9436
Share "J - ACC"	95.51	101.36	103.74	1 000.0000
Share "J EUR - DIS"	91.75	97.37	99.65	1 016.9527
Share "Privilege - ACC"	90.65	95.87	97.95	100.0000
THEAM Quant - High Yield Europe Defensive	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	1 126 466	1 053 022	1 096 998	
Net asset value per share				
Share "C - ACC"	95.32	87.02	94.07	5 694.1019
Share "C - DIS"	90.27	79.87	84.88	5 253.3596
Share "I - ACC"	103.70	95.43	103.56	100.0000
Share "J - ACC"	0	96.83	105.14	1 000.0000
THEAM Quant - LFIS Selection	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	1 334 476	16 535 235	16 149 186	
Net asset value per share				
Share "I - ACC"	96.57	88.89	86.82	183 941.0096
Share "I Perf - ACC"	0	94.51	92.31	500.0000
Share "I Perf USD RH - ACC"	0	96.76	95.48	1 000.0000
Share "J Perf - ACC"	0	94.62	92.51	500.0000
THEAM Quant - Multi Asset Artificial Intelligence	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	35 005 893	33 099 536	15 890 836	
Net asset value per share				
Share "I - ACC"	108.34	102.44	92.41	171 968.9173

THEAM QUANT

Key figures relating to the last 3 years (Note 8)

THEAM Quant - Multi Asset Diversified	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	33 330 819	48 600 278	46 690 573	
Net asset value per share				
Share "C - ACC"	104.35	102.71	103.91	412 862.5678
Share "C - DIS"	82.37	78.90	79.29	25 867.9882
Share "I - ACC"	119.59	118.87	120.86	9 765.4172
Share "I - DIS"	86.96	84.14	0	0
Share "I GBP RH - ACC"	94.50	95.47	0	0
Share "I USD - ACC"	83.32	77.73	80.78	100.0000
Share "I USD RH - ACC"	98.63	99.01	101.84	5 000.0000
Share "J - ACC"	90.86	90.52	92.13	100.0000
Share "Privilege - ACC"	86.43	85.71	87.04	742.7056
Share "Privilege - DIS"	84.70	81.75	82.47	106.4251

THEAM Quant - Multi Asset Diversified Defensive	EUR	EUR	EUR	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	32 500 352	65 576 129	74 687 791	
Net asset value per share				
Share "C - ACC"	100.93	95.18	100.03	722 510.5086
Share "C - DIS"	93.82	86.69	90.67	19 498.3558
Share "I - ACC"	105.58	100.46	106.05	5 189.5508
Share "I GBP RH - ACC"	107.65	103.89	0	0
Share "Privilege - ACC"	99.15	94.12	99.23	1 000.0000

THEAM Quant - Raw Materials Income	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	54 171 725	3 498 300	3 552 530	
Net asset value per share				
Share "C EUR RH - ACC"	99.49	95.88	101.50	1 000.0000
Share "I - ACC"	127.42	126.05	135.19	20 679.9207
Share "I - DIS"	88.38	84.72	85.73	1 315.9441
Share "I EUR RH - ACC"	106.77	103.35	109.62	1 000.0850
Share "Privilege RH EUR - ACC"	106.55	102.42	108.64	2 504.0000
Share "Privilege USD - ACC"	110.22	108.99	116.86	1 000.0000

THEAM Quant - World Climate Carbon Offset Plan	USD	USD	USD	Number of shares
	31/12/2021	31/12/2022	30/06/2023	30/06/2023
Net assets	869 765 599	919 603 183	1 030 521 611	
Net asset value per share				
Share "C - ACC"	136.84	112.67	126.33	5 163.2486
Share "C EUR - ACC"	133.37	117.00	128.34	1 527 828.7590
Share "C EUR - DIS"	128.49	111.08	119.98	27 833.4333
Share "C EUR RH - ACC"	102.81	82.09	90.85	1 500.0000
Share "I - ACC"	139.75	116.15	130.85	165 551.8420
Share "I - DIS"	102.63	83.95	93.16	34 596.4246
Share "I EUR - ACC"	135.99	120.43	132.72	32 628.3081
Share "I EUR MD - DIS"	0	97.68	105.52	95 672.2974
Share "I EUR RH - ACC"	103.39	83.42	92.74	1 500.0000
Share "J - ACC"	101.60	84.62	95.44	392 854.1394
Share "J EUR RH - ACC"	133.21	107.74	119.94	1 189 875.0000
Share "Privilege EUR - ACC"	135.42	119.70	131.81	10 585.6591
Share "Privilege EUR - DIS"	130.43	113.62	123.18	106 971.7543
Share "X EUR - ACC"	13 716.51	12 195.60	13 466.49	9 422.3003
Share "X EUR - DIS"	13 213.26	11 577.83	12 590.17	30 857.5880

THEAM Quant - Alpha Commodity

Securities portfolio at 30/06/2023

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			52 934 321	89.80
Shares			52 934 321	89.80
<i>France</i>			<i>33 814 560</i>	<i>57.36</i>
21 401	AMUNDI SA	EUR	1 261 986	2.14
77 985	AXA SA	EUR	2 299 331	3.90
70 900	BOUYGUES SA	EUR	2 379 344	4.04
35 564	COMPAGNIE DE SAINT GOBAIN	EUR	2 162 342	3.67
449 490	CREDIT AGRICOLE SA	EUR	5 331 559	9.04
41 160	DANONE	EUR	2 520 998	4.28
80 351	MICHELIN (CGDE)	EUR	2 372 159	4.02
208 367	ORANGE	EUR	2 432 869	4.13
25 288	SANOFI AVENTIS	EUR	2 709 260	4.60
202 366	SOCIETE GENERALE SA	EUR	5 254 595	8.91
83 316	VEOLIA ENVIRONNEMENT	EUR	2 631 490	4.46
21 184	VINCI SA	EUR	2 458 627	4.17
<i>Sweden</i>			<i>19 119 761</i>	<i>32.44</i>
51 232	BOLIDEN AB	SEK	1 477 719	2.51
57 912	HOLMEN AB-B	SEK	2 077 069	3.52
208 989	SKANDINAVISKA ENSKILDA BANK - A	SEK	2 305 368	3.91
124 094	SKF AB-B	SEK	2 155 294	3.66
524 803	SVENSKA HANDELSBANKEN - A	SEK	4 389 340	7.45
162 982	TELE2 AB - B	SEK	1 344 738	2.28
260 115	VOLVO AB - B	SEK	5 370 233	9.11
Shares/Units in investment funds			1 528 254	2.59
<i>Luxembourg</i>			<i>1 528 254</i>	<i>2.59</i>
11 756.35	BNP PARIBAS INSTICASH USD ID VNAV - CLASSIC CAP	USD	1 528 254	2.59
Total securities portfolio			54 462 575	92.39

THEAM Quant - Bond Europe Climate Carbon Offset Plan

Securities portfolio at 30/06/2023

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			16 033 999	91.90
Shares			16 033 999	91.90
<i>United States of America</i>			<i>12 297 433</i>	<i>70.48</i>
1 831	ADOBE INC	USD	820 661	4.70
6 725	ADVANCED MICRO DEVICES	USD	702 149	4.02
6 765	ALPHABET INC - C	USD	750 103	4.30
6 883	APPLE INC	USD	1 223 736	7.01
23 964	BANK OF AMERICA CORP	USD	630 181	3.61
596	BROADCOM INC	USD	473 866	2.72
3 400	CADENCE DESIGN SYS INC	USD	730 860	4.19
2 499	INTUITIVE SURGICAL INC	USD	783 234	4.49
1 596	MICROSOFT CORP	USD	498 169	2.86
3 295	NVIDIA CORP	USD	1 277 589	7.33
9 148	PAYPAL HOLDINGS INC - W/I	USD	559 529	3.21
4 002	SALESFORCE.COM INC	USD	774 943	4.44
3 050	TESLA INC	USD	731 804	4.19
1 625	THERMO FISHER SCIENTIFIC INC	USD	777 125	4.45
1 835	UNITEDHEALTH GROUP INC	USD	808 409	4.63
9 227	WALT DISNEY CO	USD	755 075	4.33
<i>Sweden</i>			<i>1 995 970</i>	<i>11.44</i>
34 761	ASSA ABLOY AB - B	SEK	763 994	4.38
613 865	TELIA CO AB	SEK	1 231 976	7.06
<i>United Kingdom</i>			<i>1 347 227</i>	<i>7.73</i>
3 857	LINDE PLC	USD	1 347 227	7.73
<i>France</i>			<i>218 176</i>	<i>1.25</i>
184	AIR LIQUIDE SA	EUR	30 213	0.17
511	BNP PARIBAS	EUR	29 495	0.17
422	DANONE	EUR	23 691	0.14
748	MICHELIN (CGDE)	EUR	20 241	0.12
283	SANOFI AVENTIS	EUR	27 791	0.16
188	SCHNEIDER ELECTRIC SE	EUR	31 294	0.18
1 056	SOCIETE GENERALE SA	EUR	25 133	0.14
285	VINCI SA	EUR	30 318	0.17
<i>Italy</i>			<i>175 193</i>	<i>1.00</i>
1 512	ASSICURAZIONI GENERALI	EUR	28 153	0.16
3 688	ENEL SPA	EUR	22 748	0.13
27 679	INTESA SANPAOLO	EUR	66 430	0.38
2 721	UNICREDIT S.P.A.	EUR	57 862	0.33
Shares/Units in investment funds			1 219 510	6.99
<i>Luxembourg</i>			<i>1 219 510</i>	<i>6.99</i>
12 039.12	BNP PARIBAS INSTICASH EUR 3M - 1 CAP	EUR	1 219 510	6.99
Total securities portfolio			17 253 509	98.89

THEAM Quant - Cross Asset High Focus

Securities portfolio at 30/06/2023

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			885 714 473	95.20
Shares			885 714 473	95.20
<i>United States of America</i>			<i>839 925 316</i>	<i>90.28</i>
41 475	ADOBE INC	USD	18 589 239	2.00
317 237	ADVANCED MICRO DEVICES	USD	33 122 334	3.56
83 000	ALPHABET INC - C	USD	9 203 034	0.99
238 166	ALPHABET INC-CL A	USD	26 130 587	2.81
297 790	AMAZON.COM INC	USD	35 581 947	3.82
439 102	APPLE INC	USD	78 068 392	8.38
42 188	APPLIED MATERIALS INC	USD	5 589 233	0.60
2 865 653	BANK OF AMERICA CORP	USD	75 358 007	8.10
33 561	BROADCOM INC	USD	26 683 610	2.87
18 972	CINTAS CORP	USD	8 643 998	0.93
63 900	COPART INC	USD	5 342 181	0.57
20 974	ELI LILLY & CO	USD	9 015 936	0.97
21 192	GARTNER INC	USD	6 804 555	0.73
35 142	HERSHEY CO/THE	USD	8 043 041	0.86
232 526	INTEL CORP	USD	7 127 103	0.77
221 260	INTERNATIONAL BUSINESS MACHINES CORP	USD	27 137 306	2.92
110 619	INTUITIVE SURGICAL INC	USD	34 670 083	3.73
14 444	KLA TENCOR CORP	USD	6 421 291	0.69
30 443	LAM RESEARCH CORP	USD	17 938 210	1.93
133 121	MCDONALDS CORP	USD	36 411 217	3.91
218 622	MICROSOFT CORP	USD	68 239 721	7.33
57 162	NIKE INC - B	USD	5 782 741	0.62
165 488	NVIDIA CORP	USD	64 165 659	6.90
299 369	PAYPAL HOLDINGS INC - W/I	USD	18 310 626	1.97
172 893	PEPSICO INC	USD	29 352 192	3.15
63 330	QORVO INC	USD	5 922 603	0.64
272 609	QUALCOMM INC	USD	29 744 615	3.20
9 466	REGENERON PHARMACEUTICALS	USD	6 234 372	0.67
22 936	S&P GLOBAL INC	USD	8 427 876	0.91
3 812	SALESFORCE.COM INC	USD	738 151	0.08
31 348	SBA COMMUNICATIONS CORP	USD	6 659 223	0.72
34 314	SHERWIN-WILLIAMS CO/THE	USD	8 351 103	0.90
52 282	SNOWFLAKE INC-CLASS A	USD	8 433 168	0.91
140 637	TESLA INC	USD	33 743 857	3.63
43 050	THERMO FISHER SCIENTIFIC INC	USD	20 587 844	2.21
190 562	TJX COMPANIES INC	USD	14 810 038	1.59
57 844	UNITEDHEALTH GROUP INC	USD	25 483 172	2.74
110 677	WALT DISNEY CO	USD	9 057 051	0.97
<i>United Kingdom</i>			<i>33 984 931</i>	<i>3.65</i>
97 296	LINDE PLC	USD	33 984 931	3.65
<i>Canada</i>			<i>8 449 813</i>	<i>0.91</i>
24 356	LULULEMON ATHLETICA INC	USD	8 449 813	0.91
<i>France</i>			<i>3 191 507</i>	<i>0.34</i>
54 928	BNP PARIBAS	EUR	3 170 444	0.34
198	VINCI SA	EUR	21 063	0.00
<i>Italy</i>			<i>162 906</i>	<i>0.02</i>
4 113	ENEL SPA	EUR	25 369	0.00
34 226	INTESA SANPAOLO	EUR	82 142	0.01
2 605	UNICREDIT S.P.A.	EUR	55 395	0.01
Shares/Units in investment funds			21 031 557	2.26
<i>Luxembourg</i>			<i>21 031 557</i>	<i>2.26</i>
207 625.57	BNP PARIBAS INSTICASH EUR 3M - I CAP	EUR	21 031 557	2.26
Total securities portfolio			906 746 030	97.46

THEAM Quant - Equity Europe Climate Care

Securities portfolio at 30/06/2023

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			152 059 205	97.86
Shares			152 059 205	97.86
<i>The Netherlands</i>			<i>49 722 261</i>	<i>31.99</i>
160 111	ABN AMRO GROUP NV - CVA	EUR	2 278 380	1.47
59 459	AKZO NOBEL N.V.	EUR	4 442 776	2.86
51 033	ASR NEDERLAND NV	EUR	2 104 601	1.35
67 764	BE SEMICONDUCTOR INDUSTRIES	EUR	6 728 965	4.33
21 053	IMCD GROUP NV - W/I	EUR	2 772 680	1.78
902 527	ING GROEP NV	EUR	11 135 379	7.16
1 583 435	KONINKLIJKE KPN NV	EUR	5 176 249	3.33
119 474	NN GROUP NV - W/I	EUR	4 051 363	2.61
53 246	OCI NV	EUR	1 169 815	0.75
140 615	RANDSTAD HOLDING NV	EUR	6 793 111	4.37
190 736	STELLANTIS NV	EUR	3 068 942	1.98
<i>Germany</i>			<i>30 212 386</i>	<i>19.45</i>
354 970	COMMERZBANK AG	EUR	3 602 946	2.32
52 001	CONTINENTAL AG	EUR	3 593 269	2.31
173 053	DELIVERY HERO SE	EUR	6 992 206	4.50
110 558	EVONIK INDUSTRIES AG	EUR	1 927 026	1.24
79 793	GEA GROUP AG	EUR	3 056 870	1.97
32 448	MERCK KGAA	EUR	4 933 718	3.18
60 508	PUMA SE	EUR	3 347 303	2.15
104 668	ZALANDO SE	EUR	2 759 048	1.78
<i>Finland</i>			<i>25 293 961</i>	<i>16.29</i>
196 152	FORTUM OYJ	EUR	2 405 804	1.55
149 210	KONE OYJ - B	EUR	7 136 714	4.59
1 149 629	NOKIA OYJ	EUR	4 409 402	2.84
612 245	NORDEA BANK ABP	EUR	6 101 634	3.93
309 543	STORA ENSO OYJ - R	EUR	3 288 894	2.12
76 590	VALMET OYJ	EUR	1 951 513	1.26
<i>Sweden</i>			<i>20 881 882</i>	<i>13.43</i>
694 886	SKANDINAVISKA ENSKILDA BANK - A	SEK	7 025 960	4.52
839 604	SVENSKA HANDELSBANKEN - A	SEK	6 436 542	4.14
392 071	VOLVO AB - B	SEK	7 419 380	4.77
<i>France</i>			<i>15 406 298</i>	<i>9.91</i>
722 432	CREDIT AGRICOLE SA	EUR	7 854 282	5.05
705 664	ORANGE	EUR	7 552 016	4.86
<i>Belgium</i>			<i>10 542 417</i>	<i>6.79</i>
50 172	AGEAS	EUR	1 861 883	1.20
83 173	KBC GROEP NV	EUR	5 316 418	3.42
41 430	UCB SA	EUR	3 364 116	2.17
Shares/Units in investment funds			81 921	0.05
<i>Luxembourg</i>			<i>81 921</i>	<i>0.05</i>
808.73	BNP PARIBAS INSTICASH EUR 3M - I CAP	EUR	81 921	0.05
Total securities portfolio			152 141 126	97.91

THEAM Quant - Equity Europe Climate Care Protection 90%

Securities portfolio at 30/06/2023

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			28 253 465	97.70
Shares			28 253 465	97.70
<i>United States of America</i>			<i>24 496 762</i>	<i>84.71</i>
3 294	ADOBE INC	USD	1 476 382	5.11
11 592	ADVANCED MICRO DEVICES	USD	1 210 307	4.19
11 059	ALPHABET INC-CL A	USD	1 213 348	4.20
6 238	APPLE INC	USD	1 109 060	3.84
8 100	APPLIED MATERIALS INC	USD	1 073 120	3.71
42 577	INTEL CORP	USD	1 305 018	4.51
4 420	INTUITIVE SURGICAL INC	USD	1 385 311	4.79
7 233	MARSH & MCLENNAN COS	USD	1 246 914	4.31
8 230	MICROSOFT CORP	USD	2 568 876	8.88
18 935	PAYPAL HOLDINGS INC - W/I	USD	1 158 142	4.00
9 641	QUALCOMM INC	USD	1 051 938	3.64
2 898	S&P GLOBAL INC	USD	1 064 876	3.68
6 530	SALESFORCE.COM INC	USD	1 264 462	4.37
5 474	TESLA INC	USD	1 313 409	4.54
14 354	TEXAS INSTRUMENTS INC	USD	2 368 476	8.19
2 803	ULTA BEAUTY INC	USD	1 209 054	4.18
3 942	VERTEX PHARMACEUTICALS INC	USD	1 271 521	4.40
14 744	WALT DISNEY CO	USD	1 206 548	4.17
<i>France</i>			<i>2 635 774</i>	<i>9.11</i>
46 950	DANONE	EUR	2 635 774	9.11
<i>Canada</i>			<i>1 120 929</i>	<i>3.88</i>
3 231	LULULEMON ATHLETICA INC	USD	1 120 929	3.88
Shares/Units in investment funds			512 944	1.77
<i>Luxembourg</i>			<i>512 944</i>	<i>1.77</i>
5 063.84	BNP PARIBAS INSTICASH EUR 3M - I CAP	EUR	512 944	1.77
Total securities portfolio			28 766 409	99.47

THEAM Quant - Equity Europe DEFI

Securities portfolio at 30/06/2023

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			7 433 873	84.82
Shares			7 433 873	84.82
<i>Italy</i>			<i>5 085 079</i>	<i>58.03</i>
17 898	ASSICURAZIONI GENERALI	EUR	333 261	3.80
110 900	BPER BANCA	EUR	308 524	3.52
54 688	ENEL SPA	EUR	337 316	3.85
53 191	ENI S.P.A.	EUR	701 164	8.00
26 099	INFRASTRUTTURE WIRELESS ITAL	EUR	315 276	3.60
294 511	INTESA SANPAOLO	EUR	706 826	8.07
53 914	ITALGAS SPA	EUR	292 483	3.34
4 986	MONCLER SPA	EUR	315 813	3.60
45 625	NEXI SPA	EUR	327 679	3.74
37 749	POSTE ITALIANE SPA	EUR	374 319	4.27
73 454	SNAM SPA	EUR	351 624	4.01
46 000	TERNA SPA	EUR	359 076	4.10
17 010	UNICREDIT S.P.A.	EUR	361 718	4.13
<i>France</i>			<i>1 379 109</i>	<i>15.73</i>
13 229	DANONE	EUR	742 676	8.47
12 111	TOTAL SA	EUR	636 433	7.26
<i>The Netherlands</i>			<i>562 722</i>	<i>6.42</i>
4 420	PROSUS NV	EUR	296 626	3.38
16 538	STELLANTIS NV	EUR	266 096	3.04
<i>Portugal</i>			<i>298 831</i>	<i>3.41</i>
66 763	EDP-ENERGIAS DE PORTUGAL SA	EUR	298 831	3.41
<i>Germany</i>			<i>108 132</i>	<i>1.23</i>
961	BAYERISCHE MOTOREN WERKE AG	EUR	108 132	1.23
Shares/Units in investment funds			506 341	5.78
<i>Luxembourg</i>			<i>506 341</i>	<i>5.78</i>
4 998.65	BNP PARIBAS INSTICASH EUR 3M - I CAP	EUR	506 341	5.78
Total securities portfolio			7 940 214	90.60

THEAM Quant - Equity Europe Factor Defensive

Securities portfolio at 30/06/2023

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			91 255 231	91.18
Shares			91 255 231	91.18
<i>France</i>			<i>45 972 548</i>	<i>45.94</i>
63 740	AMUNDI SA	EUR	3 445 147	3.44
50 267	BNP PARIBAS	EUR	2 901 411	2.90
394 089	CREDIT AGRICOLE SA	EUR	4 284 536	4.28
70 163	DANONE	EUR	3 938 951	3.94
148 436	MICHELIN (CGDE)	EUR	4 016 678	4.01
762 868	ORANGE	EUR	8 164 213	8.16
41 663	SANOFI AVENTIS	EUR	4 091 307	4.09
177 089	SOCIETE GENERALE SA	EUR	4 214 718	4.21
125 921	TOTAL SA	EUR	6 617 149	6.61
148 478	VEOLIA ENVIRONNEMENT	EUR	4 298 438	4.30
<i>Sweden</i>			<i>35 208 450</i>	<i>35.17</i>
114 922	BOLIDEN AB	SEK	3 038 288	3.04
78 567	ESSITY AKTIEBOLAG - B	SEK	1 914 130	1.91
52 739	GETINGE AB - B	SEK	845 623	0.84
48 514	HOLMEN AB-B	SEK	1 594 868	1.59
218 179	SANDVIK AB	SEK	3 891 739	3.89
407 177	SKANDINAVISKA ENSKILDA BANK - A	SEK	4 116 948	4.11
225 423	SKF AB-B	SEK	3 588 634	3.59
981 754	SVENSKA HANDELSBANKEN - A	SEK	7 526 288	7.52
459 318	VOLVO AB - B	SEK	8 691 932	8.68
<i>The Netherlands</i>			<i>7 216 023</i>	<i>7.21</i>
205 053	ABN AMRO GROUP NV - CVA	EUR	2 917 904	2.92
57 523	AKZO NOBEL N.V.	EUR	4 298 119	4.29
<i>Finland</i>			<i>2 858 210</i>	<i>2.86</i>
69 509	SAMPO OYJ - A	EUR	2 858 210	2.86
Shares/Units in investment funds			2 680 508	2.68
<i>Luxembourg</i>			<i>2 680 508</i>	<i>2.68</i>
26 462.23	BNP PARIBAS INSTICASH EUR 3M - I CAP	EUR	2 680 508	2.68
Total securities portfolio			93 935 739	93.86

THEAM Quant - Equity Europe GURU

Securities portfolio at 30/06/2023

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			109 990 058	89.14
Shares			109 990 058	89.14
<i>France</i>			<i>56 626 973</i>	<i>45.89</i>
175 610	AXA SA	EUR	4 745 860	3.85
204 444	COMPAGNIE DE SAINT GOBAIN	EUR	11 393 664	9.22
86 543	DANONE	EUR	4 858 524	3.94
362 793	MICHELIN (CGDE)	EUR	9 817 179	7.96
430 000	ORANGE	EUR	4 601 860	3.73
50 468	SANOFI AVENTIS	EUR	4 955 958	4.02
469 438	SOCIETE GENERALE SA	EUR	11 172 624	9.05
175 520	VEOLIA ENVIRONNEMENT	EUR	5 081 304	4.12
<i>Sweden</i>			<i>23 828 608</i>	<i>19.32</i>
108 833	ASSA ABLOY AB - B	SEK	2 391 985	1.94
391 112	ATLAS COPCO AB-A	SEK	5 157 630	4.18
52 914	BILLERUDKORSNAS AB	SEK	368 019	0.30
13 906	ELEKTA AB - B	SEK	98 345	0.08
185 200	GETINGE AB - B	SEK	2 969 518	2.41
36 214	HEXATRONIC GROUP AB	SEK	247 015	0.20
95 817	SKANSKA AB - B	SEK	1 228 991	1.00
22 658	SWECO AB-B	SEK	228 229	0.18
65 529	SWEDISH ORPHAN BIOVITRUM AB	SEK	1 169 977	0.95
500 000	TELE2 AB - B	SEK	3 781 318	3.06
2 138 052	TELIA CO AB	SEK	4 290 891	3.48
100 229	VOLVO AB - B	SEK	1 896 690	1.54
<i>Germany</i>			<i>22 548 701</i>	<i>18.27</i>
43 699	DEUTSCHE POST AG - REG	EUR	1 954 656	1.58
14 196	HELLOFRESH SE	EUR	320 830	0.26
151 064	INFINEON TECHNOLOGIES AG	EUR	5 707 953	4.63
31 894	SIEMENS AG - REG	EUR	4 865 111	3.94
3 735 402	TELEFONICA DEUTSCHLAND HOLDING	EUR	9 626 131	7.80
5 738	UNITED INTERNET AG - REG	EUR	74 020	0.06
<i>The Netherlands</i>			<i>5 987 989</i>	<i>4.85</i>
8 168	ARCADIS NV	EUR	312 671	0.25
4 317	BE SEMICONDUCTOR INDUSTRIES	EUR	428 678	0.35
123 621	QIAGEN N.V.	EUR	5 085 768	4.12
3 330	RANDSTAD HOLDING NV	EUR	160 872	0.13
<i>Portugal</i>			<i>452 712</i>	<i>0.37</i>
101 142	EDP-ENERGIAS DE PORTUGAL SA	EUR	452 712	0.37
<i>Austria</i>			<i>313 571</i>	<i>0.25</i>
11 183	WIENERBERGER AG	EUR	313 571	0.25
<i>Finland</i>			<i>231 504</i>	<i>0.19</i>
6 089	ORION OYJ - B	EUR	231 504	0.19
Shares/Units in investment funds			82 939	0.07
<i>Luxembourg</i>			<i>82 939</i>	<i>0.07</i>
0.01	BNP PARIBAS INSTICASH EUR 1D - I CAP	EUR	1	0.00
818.77	BNP PARIBAS INSTICASH EUR 3M - I CAP	EUR	82 938	0.07
Total securities portfolio			110 072 997	89.21

THEAM Quant - Equity Eurozone DEFI

Securities portfolio at 30/06/2023

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			6 606 872	85.86
Shares			6 606 872	85.86
<i>Italy</i>			<i>2 721 977</i>	<i>35.36</i>
14 437	ASSICURAZIONI GENERALI	EUR	268 817	3.49
104 407	BPER BANCA	EUR	290 460	3.77
86 910	ENEL SPA	EUR	536 061	6.97
21 007	FINCOBANK SPA	EUR	258 701	3.36
24 803	INFRASTRUTTURE WIRELESS ITAL	EUR	299 620	3.89
35 494	NEXI SPA	EUR	254 918	3.31
26 307	POSTE ITALIANE SPA	EUR	260 860	3.39
52 572	SNAM SPA	EUR	251 662	3.27
14 149	UNICREDIT S.P.A.	EUR	300 878	3.91
<i>France</i>			<i>1 711 094</i>	<i>22.24</i>
20 859	AXA SA	EUR	563 715	7.33
11 374	DANONE	EUR	638 537	8.30
9 683	TOTAL SA	EUR	508 842	6.61
<i>Germany</i>			<i>1 041 418</i>	<i>13.54</i>
1 435	ALLIANZ SE - REG	EUR	305 942	3.98
2 448	BAYERISCHE MOTOREN WERKE AG	EUR	275 449	3.58
12 014	EVONIK INDUSTRIES AG	EUR	209 404	2.72
1 643	SIEMENS AG - REG	EUR	250 623	3.26
<i>The Netherlands</i>			<i>610 269</i>	<i>7.93</i>
16 505	KONINKLIJKE PHILIPS NV	EUR	326 931	4.25
4 222	PROSUS NV	EUR	283 338	3.68
<i>Belgium</i>			<i>270 509</i>	<i>3.52</i>
4 232	KBC GROEP NV	EUR	270 509	3.52
<i>Portugal</i>			<i>251 605</i>	<i>3.27</i>
56 212	EDP-ENERGIAS DE PORTUGAL SA	EUR	251 605	3.27
Shares/Units in investment funds			609 907	7.93
<i>Luxembourg</i>			<i>609 907</i>	<i>7.93</i>
6 021.05	BNP PARIBAS INSTICASH EUR 3M - I CAP	EUR	609 907	7.93
Total securities portfolio			7 216 779	93.79

THEAM Quant - Equity Eurozone GURU

Securities portfolio at 30/06/2023

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			181 707 075	93.22
Shares			181 707 075	93.22
<i>The Netherlands</i>			<i>80 071 828</i>	<i>41.08</i>
546 817	ABN AMRO GROUP NV - CVA	EUR	7 781 206	3.99
11 061	ASML HOLDING NV	EUR	7 333 443	3.76
246 920	EURONEXT NV - W/I	EUR	15 383 116	7.89
600 000	ING GROEP NV	EUR	7 402 800	3.80
145 634	KONINKLIJKE AHOLD DELHAIZE N	EUR	4 552 519	2.34
4 793 752	KONINKLIJKE KPN NV	EUR	15 670 774	8.04
442 430	KONINKLIJKE PHILIPS NV	EUR	8 763 653	4.50
420 962	STELLANTIS NV	EUR	6 773 279	3.47
55 125	WOLTERS KLUWER	EUR	6 411 038	3.29
<i>Germany</i>			<i>54 845 231</i>	<i>28.14</i>
76 195	ALLIANZ SE - REG	EUR	16 244 773	8.34
679 864	E.ON SE	EUR	7 940 812	4.07
301 678	FRESENIUS SE & CO KGAA	EUR	7 653 571	3.93
95 206	HUGO BOSS AG - ORD	EUR	6 811 037	3.49
275 861	INFINEON TECHNOLOGIES AG	EUR	10 423 408	5.35
38 084	MERCK KGAA	EUR	5 771 630	2.96
<i>France</i>			<i>22 167 948</i>	<i>11.37</i>
227 000	AXA SA	EUR	6 134 675	3.15
49 433	BNP PARIBAS	EUR	2 853 273	1.46
5 000	KERING	EUR	2 528 000	1.30
60 000	SANOFI AVENTIS	EUR	5 892 000	3.02
200 000	SOCIETE GENERALE SA	EUR	4 760 000	2.44
<i>Finland</i>			<i>11 800 257</i>	<i>6.06</i>
150 840	ELISA OYJ	EUR	7 382 110	3.79
443 322	NORDEA BANK ABP	EUR	4 418 147	2.27
<i>Portugal</i>			<i>6 423 163</i>	<i>3.29</i>
1 435 023	EDP-ENERGIAS DE PORTUGAL SA	EUR	6 423 163	3.29
<i>Belgium</i>			<i>6 398 648</i>	<i>3.28</i>
100 104	KBC GROEP NV	EUR	6 398 648	3.28
Shares/Units in investment funds			7 160 832	3.67
<i>Luxembourg</i>			<i>7 160 832</i>	<i>3.67</i>
70 692.43	BNP PARIBAS INSTICASH EUR 3M - I CAP	EUR	7 160 832	3.67
Total securities portfolio			188 867 907	96.89

THEAM Quant - Equity GURU Long Short

Securities portfolio at 30/06/2023

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			7 613 059	94.82
Shares			7 613 059	94.82
<i>France</i>			<i>3 799 952</i>	<i>47.33</i>
13 497	AXA SA	EUR	364 756	4.54
13 521	DANONE	EUR	759 069	9.45
25 747	ENGIE	EUR	392 075	4.88
7 868	SANOFI AVENTIS	EUR	772 638	9.62
4 667	SCHNEIDER ELECTRIC SE	EUR	776 870	9.69
13 978	TOTAL SA	EUR	734 544	9.15
<i>Germany</i>			<i>1 929 022</i>	<i>24.03</i>
1 212	ALLIANZ SE - REG	EUR	258 398	3.22
26 905	E.ON SE	EUR	314 250	3.91
9 004	FRESENIUS SE & CO KGAA	EUR	228 431	2.85
820	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	281 752	3.51
2 469	SAP SE	EUR	308 971	3.85
1 927	SIEMENS AG - REG	EUR	293 945	3.66
4 691	SIEMENS HEALTHINEERS AG	EUR	243 275	3.03
<i>The Netherlands</i>			<i>1 267 547</i>	<i>15.78</i>
7 421	ASR NEDERLAND NV	EUR	306 042	3.81
16 097	KONINKLIJKE PHILIPS NV	EUR	318 849	3.97
20 758	STELLANTIS NV	EUR	333 996	4.16
2 654	WOLTERS KLUWER	EUR	308 660	3.84
<i>Finland</i>			<i>529 849</i>	<i>6.60</i>
21 040	FORTUM OYJ	EUR	258 056	3.21
27 272	NORDEA BANK ABP	EUR	271 793	3.39
<i>Belgium</i>			<i>86 689</i>	<i>1.08</i>
2 336	AGEAS	EUR	86 689	1.08
Shares/Units in investment funds			8 481	0.11
<i>Luxembourg</i>			<i>8 481</i>	<i>0.11</i>
83.73	BNP PARIBAS INSTICASH EUR 3M - 1 CAP	EUR	8 481	0.11
Total securities portfolio			7 621 540	94.93

THEAM Quant - Equity iESG Eurozone Income Defensive

Securities portfolio at 30/06/2023

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			60 402 038	88.24
Shares			60 402 038	88.24
<i>Sweden</i>			<i>40 203 208</i>	<i>58.72</i>
115 943	ESSITY AKTIEBOLAG - B	SEK	2 824 722	4.13
81 608	HOLMEN AB-B	SEK	2 682 813	3.92
442 192	HUSQVARNA AB - B	SEK	3 663 842	5.35
289 072	SKANDINAVISKA ENSKILDA BANK - A	SEK	2 922 793	4.27
381 782	SKANSKA AB - B	SEK	4 896 905	7.15
385 430	SKF AB-B	SEK	6 135 874	8.96
240 927	SVENSKA CELLULOSA AB SCA - B	SEK	2 810 142	4.11
653 626	SVENSKA HANDELSBANKEN - A	SEK	5 010 804	7.32
1 321 445	TELIA CO AB	SEK	2 652 029	3.87
348 945	VOLVO AB - B	SEK	6 603 284	9.64
<i>Italy</i>			<i>15 008 371</i>	<i>21.93</i>
171 970	ASSICURAZIONI GENERALI	EUR	3 202 081	4.68
519 303	ENEL SPA	EUR	3 203 061	4.68
1 287 039	INTESA SANPAOLO	EUR	3 088 894	4.51
298 097	TERNA SPA	EUR	2 326 945	3.40
149 889	UNICREDIT S.P.A.	EUR	3 187 390	4.66
<i>The Netherlands</i>			<i>2 728 690</i>	<i>3.99</i>
26 504	ASR NEDERLAND NV	EUR	1 093 025	1.60
82 576	KONINKLIJKE PHILIPS NV	EUR	1 635 665	2.39
<i>Germany</i>			<i>1 424 169</i>	<i>2.08</i>
8 533	SIEMENS AG - REG	EUR	1 301 624	1.90
2 363	SIEMENS HEALTHINEERS AG	EUR	122 545	0.18
<i>Finland</i>			<i>1 037 600</i>	<i>1.52</i>
104 114	NORDEA BANK ABP	EUR	1 037 600	1.52
Shares/Units in investment funds			4 257 955	6.22
<i>Luxembourg</i>			<i>4 257 955</i>	<i>6.22</i>
42 034.95	BNP PARIBAS INSTICASH EUR 3M - 1 CAP	EUR	4 257 955	6.22
Total securities portfolio			64 659 993	94.46

THEAM Quant - Equity US DEFI

Securities portfolio at 30/06/2023

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			6 098 676	89.60
Shares			6 098 676	89.60
<i>Germany</i>			<i>3 285 051</i>	<i>48.26</i>
2 292	BAYERISCHE MOTOREN WERKE AG	EUR	281 364	4.13
24 860	COMMERZBANK AG	EUR	275 291	4.04
43 200	E.ON SE	EUR	550 491	8.09
19 000	FRESENIUS SE & CO KGAA	EUR	525 895	7.73
3 472	HENKEL AG & CO KGAA VORZUG	EUR	277 505	4.08
6 785	INFINEON TECHNOLOGIES AG	EUR	279 701	4.11
1 632	MERCK KGAA	EUR	269 837	3.96
2 034	SAP SE	EUR	277 697	4.08
1 570	SIEMENS AG - REG	EUR	261 281	3.84
2 730	SYMRISE AG	EUR	285 989	4.20
<i>The Netherlands</i>			<i>2 813 625</i>	<i>41.34</i>
57 534	AEGON NV	EUR	290 623	4.27
6 475	ASR NEDERLAND NV	EUR	291 329	4.28
40 000	ING GROEP NV	EUR	538 430	7.91
8 461	KONINKLIJKE AHOLD DELHAIZE N	EUR	288 560	4.24
79 873	KONINKLIJKE KPN NV	EUR	284 865	4.19
13 617	KONINKLIJKE PHILIPS NV	EUR	294 271	4.32
7 910	NN GROUP NV - W/I	EUR	292 637	4.30
4 200	WOLTERS KLUWER	EUR	532 910	7.83
Shares/Units in investment funds			176 007	2.59
<i>Luxembourg</i>			<i>176 007</i>	<i>2.59</i>
1 353.96	BNP PARIBAS INSTICASH USD 1D VNAV - CLASSIC CAP	USD	176 007	2.59
Total securities portfolio			6 274 683	92.19

THEAM Quant - Equity US Factor Defensive

Securities portfolio at 30/06/2023

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			5 023 196	88.10
Shares			5 023 196	88.10
<i>United States of America</i>			<i>1 712 485</i>	<i>30.04</i>
492	ADOBE INC	USD	240 583	4.22
109	ALPHABET INC - C	USD	13 186	0.23
86	AUTOZONE INC	USD	214 429	3.76
7 142	INTEL CORP	USD	238 828	4.19
1 537	PPG INDUSTRIES INC	USD	227 937	4.00
1 889	QORVO INC	USD	192 735	3.38
1 019	SALESFORCE.COM INC	USD	215 274	3.78
566	TESLA INC	USD	148 162	2.60
629	VERTEX PHARMACEUTICALS INC	USD	221 351	3.88
<i>Germany</i>			<i>1 187 326</i>	<i>20.81</i>
3 649	BAYERISCHE MOTOREN WERKE-PRF	EUR	414 827	7.27
4 553	DEUTSCHE POST AG-REG	EUR	222 536	3.90
5 454	HENKEL AG & CO KGAA	EUR	383 795	6.73
1 005	MERCK KGAA	EUR	166 168	2.91
<i>Sweden</i>			<i>1 051 656</i>	<i>18.45</i>
31 042	ATLAS COPCO AB-B	SEK	385 822	6.77
3 571	BOLIDEN AB	SEK	103 001	1.81
18 939	SWEDISH ORPHAN BIOVITRUM AB	SEK	368 914	6.47
88 566	TELIA CO AB	SEK	193 919	3.40
<i>The Netherlands</i>			<i>590 619</i>	<i>10.36</i>
1 982	BE SEMICONDUCTOR INDUSTRIES	EUR	214 723	3.77
6 872	KONINKLIJKE AHOLD DELHAIZE N	EUR	234 367	4.11
39 683	KONINKLIJKE KPN NV	EUR	141 529	2.48
<i>Austria</i>			<i>235 931</i>	<i>4.14</i>
6 573	VOESTALPINE AG	EUR	235 931	4.14
<i>United Kingdom</i>			<i>223 830</i>	<i>3.93</i>
3 474	COCA-COLA EUROPACIFIC PARTNE	USD	223 830	3.93
<i>Finland</i>			<i>21 349</i>	<i>0.37</i>
768	VALMET OYJ	EUR	21 349	0.37
Shares/Units in investment funds			411 278	7.21
<i>Luxembourg</i>			<i>411 278</i>	<i>7.21</i>
3 163.83	BNP PARIBAS INSTICASH USD 1D VNAV - CLASSIC CAP	USD	411 278	7.21
Total securities portfolio			5 434 474	95.31

THEAM Quant - Equity US GURU

Securities portfolio at 30/06/2023

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			10 884 622	85.00
Shares			10 884 622	85.00
<i>United States of America</i>			<i>5 802 636</i>	<i>45.32</i>
1 536	ADOBE INC	USD	751 089	5.87
8 039	ADVANCED MICRO DEVICES	USD	915 721	7.15
2 933	ALPHABET INC - C	USD	354 805	2.77
1 083	ALPHABET INC-CL A	USD	129 635	1.01
13 843	INTEL CORP	USD	462 910	3.61
3 688	MODERNA INC	USD	448 092	3.50
2 401	SALESFORCE.COM INC	USD	507 235	3.96
915	SERVICENOW INC	USD	514 203	4.02
4 171	TESLA INC	USD	1 091 842	8.53
1 782	VERTEX PHARMACEUTICALS INC	USD	627 104	4.90
<i>Germany</i>			<i>2 492 959</i>	<i>19.47</i>
1 725	CARL ZEISS MEDITEC AG - BR	EUR	186 391	1.46
8 980	DELIVERY HERO SE	EUR	395 855	3.09
42 913	E.ON SE	EUR	546 835	4.27
1 149	INFINEON TECHNOLOGIES AG	EUR	47 366	0.37
10 258	MERCEDES BENZ GROUP AG	EUR	824 476	6.44
175 008	TELEFONICA DEUTSCHLAND HOLDING	EUR	492 036	3.84
<i>Sweden</i>			<i>1 257 849</i>	<i>9.82</i>
30 000	ATLAS COPCO AB-A	SEK	431 614	3.37
16 877	SKF AB-B	SEK	293 124	2.29
25 822	VOLVO AB - B	SEK	533 111	4.16
<i>The Netherlands</i>			<i>942 761</i>	<i>7.36</i>
11 932	ARCADIS NV	EUR	498 322	3.89
9 902	QIAGEN N.V.	EUR	444 439	3.47
<i>United Kingdom</i>			<i>199 024</i>	<i>1.55</i>
3 089	COCA-COLA EUROPACIFIC PARTNE	USD	199 024	1.55
<i>Austria</i>			<i>189 393</i>	<i>1.48</i>
6 191	WIENERBERGER AG	EUR	189 393	1.48
Shares/Units in investment funds			4 259	0.03
<i>Luxembourg</i>			<i>4 259</i>	<i>0.03</i>
32.76	BNP PARIBAS INSTICASH USD 1D VNAV - CLASSIC CAP	USD	4 259	0.03
Total securities portfolio			10 888 881	85.03

THEAM Quant - Equity US Premium Income

Securities portfolio at 30/06/2023

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			21 784 400	86.99
Shares			21 784 400	86.99
<i>United States of America</i>			<i>7 188 866</i>	<i>28.70</i>
18 188	ADVANCED MICRO DEVICES	USD	2 071 795	8.27
258	BOOKING HOLDINGS INC	USD	696 685	2.78
3 120	CADENCE DESIGN SYS INC	USD	731 702	2.92
6 021	QORVO INC	USD	614 323	2.45
4 894	SALESFORCE.COM INC	USD	1 033 906	4.13
1 941	SERVICENOW INC	USD	1 090 784	4.36
10 637	WALT DISNEY CO	USD	949 671	3.79
<i>Germany</i>			<i>4 742 768</i>	<i>18.94</i>
42 607	DELIVERY HERO SE	EUR	1 878 196	7.50
21 310	DEUTSCHE POST AG-REG	EUR	1 041 565	4.16
13 223	HENKEL AG & CO KGAA	EUR	930 496	3.72
5 398	MERCK KGAA	EUR	892 511	3.56
<i>France</i>			<i>3 951 767</i>	<i>15.78</i>
63 240	MICHELIN (CGDE)	EUR	1 867 000	7.45
80 289	SOCIETE GENERALE SA	EUR	2 084 767	8.33
<i>Sweden</i>			<i>3 492 303</i>	<i>13.95</i>
76 542	ATLAS COPCO AB-B	SEK	951 343	3.80
4 941	EPIROC AB-B	SEK	79 732	0.32
11 176	HOLMEN AB-B	SEK	400 838	1.60
83 270	SKANDINAVISKA ENSKILDA BANK - A	SEK	918 556	3.67
20 008	SKANSKA AB - B	SEK	279 985	1.12
393 620	TELIA CO AB	SEK	861 849	3.44
<i>The Netherlands</i>			<i>2 244 399</i>	<i>8.96</i>
1 350	ASML HOLDING NV	EUR	976 500	3.90
9 869	BE SEMICONDUCTOR INDUSTRIES	EUR	1 069 171	4.27
5 827	KONINKLIJKE AHOLD DELHAIZE N	EUR	198 728	0.79
<i>United Kingdom</i>			<i>164 297</i>	<i>0.66</i>
2 550	COCA-COLA EUROPACIFIC PARTNE	USD	164 297	0.66
Shares/Units in investment funds			1 040 403	4.15
<i>Luxembourg</i>			<i>1 040 403</i>	<i>4.15</i>
8 003.48	BNP PARIBAS INSTICASH USD 1D VNAV - CLASSIC CAP	USD	1 040 403	4.15
Total securities portfolio			22 824 803	91.14

THEAM Quant - Equity World DEFI

Securities portfolio at 30/06/2023

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			2 885 775	92.29
Shares			2 885 775	92.29
<i>United States of America</i>			<i>1 435 282</i>	<i>45.90</i>
154	ADOBE INC	USD	75 304	2.41
2 066	ADVANCED MICRO DEVICES	USD	235 338	7.53
1 359	DUKE ENERGY CORP	USD	121 957	3.90
4 265	FOX CORP - CLASS B	USD	136 011	4.35
465	HERSHEY CO/THE	USD	116 111	3.71
276	INTUITIVE SURGICAL INC	USD	94 375	3.02
492	MICROCHIP TECHNOLOGY INC	USD	44 078	1.41
915	PPG INDUSTRIES INC	USD	135 695	4.34
2 412	QORVO INC	USD	246 096	7.86
1 239	STARBUCKS CORP	USD	122 735	3.93
1 205	WALT DISNEY CO	USD	107 582	3.44
<i>Germany</i>			<i>649 389</i>	<i>20.77</i>
1 200	BAYERISCHE MOTOREN WERKE-PRF	EUR	136 419	4.36
10 014	DEUTSCHE LUFTHANSA - REG	EUR	102 468	3.28
2 722	DEUTSCHE POST AG-REG	EUR	133 043	4.25
150	HENKEL AG & CO KGAA	EUR	10 555	0.34
958	MERCK KGAA	EUR	158 397	5.07
652	SIEMENS AG - REG	EUR	108 507	3.47
<i>Sweden</i>			<i>469 084</i>	<i>15.00</i>
9 778	ATLAS COPCO AB-B	SEK	121 531	3.89
4 171	EPIROC AB-B	SEK	67 307	2.15
8 457	SKANDINAVISKA ENSKILDA BANK - A	SEK	93 290	2.98
4 327	SWEDISH ORPHAN BIOVITRUM AB	SEK	84 286	2.70
46 891	TELIA CO AB	SEK	102 670	3.28
<i>The Netherlands</i>			<i>143 546</i>	<i>4.59</i>
1 325	BE SEMICONDUCTOR INDUSTRIES	EUR	143 546	4.59
<i>United Kingdom</i>			<i>121 644</i>	<i>3.89</i>
1 888	COCA-COLA EUROPACIFIC PARTNE	USD	121 644	3.89
<i>Israel</i>			<i>66 830</i>	<i>2.14</i>
532	CHECK POINT SOFTWARE TECHNOLOGIE	USD	66 830	2.14
Shares/Units in investment funds			11 674	0.37
<i>Luxembourg</i>			<i>11 674</i>	<i>0.37</i>
89.81	BNP PARIBAS INSTICASH USD 1D VNAV - CLASSIC CAP	USD	11 674	0.37
Total securities portfolio			2 897 449	92.66

THEAM Quant - Equity World DEFI Market Neutral

Securities portfolio at 30/06/2023

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			21 470 974	96.73
Shares			21 470 974	96.73
<i>The Netherlands</i>			<i>10 056 097</i>	<i>45.28</i>
117 313	ABN AMRO GROUP NV - CVA	EUR	1 821 276	8.20
197 831	AEGON NV	EUR	999 310	4.50
2 127	ASM INTERNATIONAL NV	EUR	901 188	4.06
123 241	ING GROEP NV	EUR	1 658 917	7.47
47 484	KONINKLIJKE PHILIPS NV	EUR	1 026 154	4.62
24 859	PROSUS NV	EUR	1 820 102	8.20
14 416	WOLTERS KLUWER	EUR	1 829 150	8.23
<i>Germany</i>			<i>9 694 918</i>	<i>43.70</i>
4 157	ALLIANZ SE - REG	EUR	966 923	4.36
5 243	DEUTSCHE BOERSE AG	EUR	967 271	4.36
19 781	DEUTSCHE POST AG - REG	EUR	965 321	4.35
46 498	DEUTSCHE TELEKOM AG - REG	EUR	1 013 369	4.57
77 522	E.ON SE	EUR	987 854	4.45
34 624	FRESENIUS SE & CO KGAA	EUR	958 346	4.32
11 870	HEIDELBERGCEMENT AG	EUR	973 853	4.39
12 364	HUGO BOSS AG - ORD	EUR	965 012	4.35
22 754	INFINEON TECHNOLOGIES AG	EUR	937 998	4.23
7 024	SAP SE	EUR	958 971	4.32
<i>Belgium</i>			<i>883 053</i>	<i>3.98</i>
7 912	SOLVAY SA	EUR	883 053	3.98
<i>Finland</i>			<i>836 906</i>	<i>3.77</i>
200 000	NOKIA OYJ	EUR	836 906	3.77
Shares/Units in investment funds			19 919	0.09
<i>Luxembourg</i>			<i>19 919</i>	<i>0.09</i>
153.23	BNP PARIBAS INSTICASH USD 1D VNAV - CLASSIC CAP	USD	19 919	0.09
Total securities portfolio			21 490 893	96.82

THEAM Quant - Equity World Employee Scheme III

Securities portfolio at 30/06/2023

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			465 069	90.68
Shares			465 069	90.68
<i>France</i>			<i>189 191</i>	<i>36.88</i>
127	AIR LIQUIDE SA	EUR	20 853	4.07
340	BNP PARIBAS	EUR	19 625	3.83
292	DANONE	EUR	16 393	3.20
504	MICHELIN (CGDE)	EUR	13 638	2.66
196	SANOFI AVENTIS	EUR	19 247	3.75
128	SCHNEIDER ELECTRIC SE	EUR	21 307	4.15
700	SOCIETE GENERALE SA	EUR	16 660	3.25
779	TOTAL SA	EUR	40 937	7.97
193	VINCI SA	EUR	20 531	4.00
<i>Italy</i>			<i>154 484</i>	<i>30.12</i>
1 023	ASSICURAZIONI GENERALI	EUR	19 048	3.71
2 466	ENEL SPA	EUR	15 210	2.97
1 979	ENI S.P.A.	EUR	26 087	5.09
16 303	INTESA SANPAOLO	EUR	39 128	7.62
3 469	SNAM SPA	EUR	16 606	3.24
1 806	UNICREDIT S.P.A.	EUR	38 405	7.49
<i>Sweden</i>			<i>87 612</i>	<i>17.09</i>
434	ASSA ABLOY AB - B	SEK	9 539	1.86
346	BOLIDEN AB	SEK	9 147	1.78
709	ELECTROLUX AB-B	SEK	8 856	1.73
2 008	ERICSSON LM - B	SEK	9 953	1.94
488	GETINGE AB - B	SEK	7 825	1.53
957	INVESTOR AB-B	SEK	17 513	3.41
1 777	SVENSKA HANDELSBANKEN - A	SEK	13 623	2.66
5 559	TELIA CO AB	SEK	11 156	2.18
<i>The Netherlands</i>			<i>14 743</i>	<i>2.87</i>
300	JDE PEETS NV	EUR	8 178	1.59
210	KONINKLIJKE AHOLD DELHAIZE N	EUR	6 565	1.28
<i>Germany</i>			<i>10 857</i>	<i>2.12</i>
11	SIEMENS AG - REG	EUR	1 678	0.33
177	SIEMENS HEALTHINEERS AG	EUR	9 179	1.79
<i>Finland</i>			<i>8 182</i>	<i>1.60</i>
821	NORDEA BANK ABP	EUR	8 182	1.60
Shares/Units in investment funds			19 961	3.89
<i>Luxembourg</i>			<i>19 961</i>	<i>3.89</i>
197.06	BNP PARIBAS INSTICASH EUR 3M - I CAP	EUR	19 961	3.89
Total securities portfolio			485 030	94.57

THEAM Quant - Equity World Global Goals

Securities portfolio at 30/06/2023

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			42 708 166	92.90
Shares			42 708 166	92.90
<i>Italy</i>			<i>14 619 352</i>	<i>31.81</i>
384 836	BANCO BPM SPA	EUR	1 784 388	3.88
420 875	BPER BANCA	EUR	1 277 424	2.78
576 411	ENEL SPA	EUR	3 878 836	8.44
243 274	FINCOBANK SPA	EUR	3 268 548	7.11
190 092	UNICREDIT S.P.A.	EUR	4 410 156	9.60
<i>The Netherlands</i>			<i>13 088 496</i>	<i>28.46</i>
118 753	ABN AMRO GROUP NV - CVA	EUR	1 843 632	4.01
43 972	ASR NEDERLAND NV	EUR	1 978 425	4.30
26 267	EURONEXT NV - W/I	EUR	1 785 350	3.88
92 553	KONINKLIJKE PHILIPS NV	EUR	2 000 119	4.35
51 552	NN GROUP NV - W/I	EUR	1 907 208	4.15
39 872	QIAGEN N.V.	EUR	1 789 604	3.89
33 851	RANDSTAD HOLDING NV	EUR	1 784 158	3.88
<i>Germany</i>			<i>9 658 061</i>	<i>21.01</i>
169 134	COMMERZBANK AG	EUR	1 872 931	4.07
93 917	EVONIK INDUSTRIES AG	EUR	1 785 938	3.88
32 827	PUMA SE	EUR	1 974 082	4.29
38 423	SYMRISE AG	EUR	4 025 110	8.77
<i>Finland</i>			<i>3 538 976</i>	<i>7.70</i>
149 119	OUTOTEC OYJ	EUR	1 796 898	3.91
38 832	SAMPO OYJ - A	EUR	1 742 078	3.79
<i>United Kingdom</i>			<i>1 803 281</i>	<i>3.92</i>
125 170	CNH INDUSTRIAL NV	EUR	1 803 281	3.92
Shares/Units in investment funds			8 006	0.02
<i>Luxembourg</i>			<i>8 006</i>	<i>0.02</i>
61.59	BNP PARIBAS INSTICASH USD 1D VNAV - CLASSIC CAP	USD	8 006	0.02
Total securities portfolio			42 716 172	92.92

THEAM Quant - Equity World GURU

Securities portfolio at 30/06/2023

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			85 796 320	95.05
Shares			85 796 320	95.05
<i>France</i>			<i>51 406 280</i>	<i>56.94</i>
37 342	AMUNDI SA	EUR	2 202 004	2.44
119 525	AXA SA	EUR	3 524 108	3.90
54 424	BNP PARIBAS	EUR	3 427 216	3.80
109 388	BOUYGUES SA	EUR	3 670 969	4.07
673 426	CREDIT AGRICOLE SA	EUR	7 987 742	8.84
63 275	DANONE	EUR	3 875 514	4.29
119 965	MICHELIN (CGDE)	EUR	3 541 662	3.92
327 887	ORANGE	EUR	3 828 370	4.24
38 646	SANOFI AVENTIS	EUR	4 140 386	4.59
285 998	SOCIETE GENERALE SA	EUR	7 426 166	8.23
125 552	VEOLIA ENVIRONNEMENT	EUR	3 965 491	4.39
32 885	VINCI SA	EUR	3 816 652	4.23
<i>Sweden</i>			<i>9 899 735</i>	<i>10.97</i>
93 663	BOLIDEN AB	SEK	2 701 585	2.99
190 961	SANDVIK AB	SEK	3 716 210	4.12
315 649	SKANDINAVISKA ENSKILDA BANK - A	SEK	3 481 940	3.86
<i>The Netherlands</i>			<i>8 491 684</i>	<i>9.41</i>
94 203	ASR NEDERLAND NV	EUR	4 238 461	4.70
114 965	NN GROUP NV - W/I	EUR	4 253 223	4.71
<i>Finland</i>			<i>6 869 616</i>	<i>7.61</i>
153 128	SAMPO OYJ - A	EUR	6 869 616	7.61
<i>Belgium</i>			<i>5 041 969</i>	<i>5.59</i>
124 533	AGEAS	EUR	5 041 969	5.59
<i>Germany</i>			<i>4 087 036</i>	<i>4.53</i>
17 571	ALLIANZ SE - REG	EUR	4 087 036	4.53
Shares/Units in investment funds			8 167	0.01
<i>Luxembourg</i>			<i>8 167</i>	<i>0.01</i>
62.82	BNP PARIBAS INSTICASH USD 1D VNAV - CLASSIC CAP	USD	8 167	0.01
Total securities portfolio			85 804 487	95.06

THEAM Quant - Europe Target Premium

Securities portfolio at 30/06/2023

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			226 262 038	90.71
Shares			226 262 038	90.71
<i>France</i>			<i>130 635 839</i>	<i>52.38</i>
20 985	AMUNDI SA	EUR	1 134 239	0.45
397 822	AXA SA	EUR	10 751 140	4.31
327 488	BNP PARIBAS	EUR	18 902 607	7.59
186 800	BOUYGUES SA	EUR	5 745 968	2.30
125 000	COMPAGNIE DE SAINT GOBAIN	EUR	6 966 250	2.79
876 902	CREDIT AGRICOLE SA	EUR	9 533 679	3.82
185 185	DANONE	EUR	10 396 286	4.17
273 842	MICHELIN (CGDE)	EUR	7 410 165	2.97
1 955 621	ORANGE	EUR	20 929 055	8.40
109 830	SANOFI AVENTIS	EUR	10 785 306	4.32
434 663	SOCIETE GENERALE SA	EUR	10 344 979	4.15
306 373	VEOLIA ENVIRONNEMENT	EUR	8 869 498	3.56
83 349	VINCI SA	EUR	8 866 667	3.55
<i>Sweden</i>			<i>47 338 076</i>	<i>18.97</i>
294 312	BOLIDEN AB	SEK	7 780 971	3.12
126 527	GETINGE AB - B	SEK	2 028 748	0.81
577 398	SANDVIK AB	SEK	10 299 260	4.13
971 917	SKANDINAVISKA ENSKILDA BANK - A	SEK	9 827 007	3.94
556 897	SKF AB-B	SEK	8 865 552	3.55
1 128 778	TELE2 AB - B	SEK	8 536 538	3.42
<i>Germany</i>			<i>37 503 121</i>	<i>15.04</i>
82 192	BAYERISCHE MOTOREN WERKE AG	EUR	9 248 244	3.71
184 127	DAIMLER TRUCK HOLDING AG	EUR	6 076 191	2.44
480 769	E.ON SE	EUR	5 615 382	2.25
58 599	EVONIK INDUSTRIES AG	EUR	1 021 381	0.41
59 637	HEIDELBERGCEMENT AG	EUR	4 484 702	1.80
66 063	PUMA SE	EUR	3 641 393	1.46
458 333	SIEMENS ENERGY AG	EUR	7 415 828	2.97
<i>The Netherlands</i>			<i>10 785 002</i>	<i>4.32</i>
628 773	ING GROEP NV	EUR	7 757 801	3.11
62 662	RANDSTAD HOLDING NV	EUR	3 027 201	1.21
Shares/Units in investment funds			12 666 212	5.08
<i>Luxembourg</i>			<i>12 666 212</i>	<i>5.08</i>
125 042.07	BNP PARIBAS INSTICASH EUR 3M - 1 CAP	EUR	12 666 212	5.08
Total securities portfolio			238 928 250	95.79

THEAM Quant - Fixed Income Diversifier

Securities portfolio at 30/06/2023

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			36 602 701	86.21
Shares			36 602 701	86.21
<i>France</i>			<i>22 544 910</i>	<i>53.11</i>
21 053	AMUNDI SA	EUR	1 137 915	2.68
63 566	AXA SA	EUR	1 717 871	4.05
53 706	BNP PARIBAS	EUR	3 099 910	7.30
57 099	BOUYGUES SA	EUR	1 756 365	4.14
353 357	CREDIT AGRICOLE SA	EUR	3 841 697	9.05
32 148	DANONE	EUR	1 804 789	4.25
66 968	MICHELIN (CGDE)	EUR	1 812 154	4.27
19 275	SANOFI AVENTIS	EUR	1 892 805	4.46
149 481	SOCIETE GENERALE SA	EUR	3 557 648	8.38
66 451	VEOLIA ENVIRONNEMENT	EUR	1 923 756	4.53
<i>Sweden</i>			<i>13 801 216</i>	<i>32.50</i>
51 855	BOLIDEN AB	SEK	1 370 934	3.23
28 330	HOLMEN AB-B	SEK	931 331	2.19
100 908	SANDVIK AB	SEK	1 799 933	4.24
188 251	SKANDINAVISKA ENSKILDA BANK - A	SEK	1 903 397	4.48
99 166	SKF AB-B	SEK	1 578 678	3.72
86 355	SVENSKA HANDELSBANKEN - A	SEK	662 012	1.56
208 824	TELE2 AB - B	SEK	1 579 260	3.72
210 091	VOLVO AB - B	SEK	3 975 671	9.36
<i>Belgium</i>			<i>256 575</i>	<i>0.60</i>
4 014	KBC GROEP NV	EUR	256 575	0.60
Shares/Units in investment funds			394 676	0.93
<i>Luxembourg</i>			<i>394 676</i>	<i>0.93</i>
3 896.28	BNP PARIBAS INSTICASH EUR 3M - 1 CAP	EUR	394 676	0.93
Total securities portfolio			36 997 377	87.14

THEAM Quant - High Yield Europe Defensive

Securities portfolio at 30/06/2023

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			921 596	84.01
Shares			921 596	84.01
<i>The Netherlands</i>			<i>361 105</i>	<i>32.91</i>
58	ASML HOLDING NV	EUR	38 454	3.51
7 492	ING GROEP NV	EUR	92 437	8.42
1 414	JDE PEETS NV	EUR	38 546	3.51
1 385	KONINKLIJKE AHOLD DELHAIZE N	EUR	43 295	3.95
8 065	KONINKLIJKE KPN NV	EUR	26 364	2.40
2 082	KONINKLIJKE PHILIPS NV	EUR	41 240	3.76
625	PROSUS NV	EUR	41 944	3.82
2 413	STELLANTIS NV	EUR	38 825	3.54
<i>Germany</i>			<i>358 318</i>	<i>32.67</i>
1 078	DEUTSCHE POST AG-REG	EUR	48 294	4.40
1 859	DEUTSCHE TELEKOM AG - REG	EUR	37 135	3.39
1 171	MERCEDES BENZ GROUP AG	EUR	86 269	7.86
339	SAP SE	EUR	42 422	3.87
514	SIEMENS AG - REG	EUR	78 406	7.15
1 797	SIEMENS ENERGY AG	EUR	29 075	2.65
708	SIEMENS HEALTHINEERS AG	EUR	36 717	3.35
<i>Finland</i>			<i>170 085</i>	<i>15.50</i>
2 728	FORTUM OYJ	EUR	33 459	3.05
776	KONE OYJ - B	EUR	37 116	3.38
4 786	NOKIA OYJ	EUR	18 357	1.67
8 143	NORDEA BANK ABP	EUR	81 153	7.40
<i>United Kingdom</i>			<i>32 088</i>	<i>2.93</i>
2 430	CNH INDUSTRIAL NV	EUR	32 088	2.93
Shares/Units in investment funds			81 736	7.45
<i>Luxembourg</i>			<i>81 736</i>	<i>7.45</i>
806.91	BNP PARIBAS INSTICASH EUR 3M - 1 CAP	EUR	81 736	7.45
Total securities portfolio			1 003 332	91.46

THEAM Quant - LFIS Selection

Securities portfolio at 30/06/2023

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			14 125 876	87.46
Shares			14 125 876	87.46
<i>United States of America</i>			<i>13 357 335</i>	<i>82.71</i>
1 568	ADOBE INC	USD	702 783	4.35
5 416	ALPHABET INC - C	USD	600 526	3.72
10 950	AMAZON.COM INC	USD	1 308 380	8.10
3 292	APPLE INC	USD	585 288	3.62
20 456	BANK OF AMERICA CORP	USD	537 931	3.33
243	BOOKING HOLDINGS INC	USD	601 448	3.72
2 629	CADENCE DESIGN SYS INC	USD	565 127	3.50
7 567	EDWARDS LIFESCIENCES CORP	USD	654 258	4.05
10 517	FORTINET INC	USD	728 671	4.51
3 663	INTUITIVE SURGICAL INC	USD	1 148 054	7.11
1 451	KLA TENCOR CORP	USD	645 063	3.99
2 084	MICROSOFT CORP	USD	650 491	4.03
1 652	NVIDIA CORP	USD	640 540	3.97
9 895	PAYPAL HOLDINGS INC - W/I	USD	605 218	3.75
868	REGENERON PHARMACEUTICALS	USD	571 671	3.54
3 003	SALESFORCE.COM INC	USD	581 498	3.60
1 404	SYNOPSYS INC	USD	560 326	3.47
3 113	TESLA INC	USD	746 920	4.63
4 457	VERISIGN INC	USD	923 142	5.72
<i>France</i>			<i>426 033</i>	<i>2.63</i>
289	AIR LIQUIDE SA	EUR	47 454	0.29
800	BNP PARIBAS	EUR	46 176	0.29
743	DANONE	EUR	41 712	0.26
1 168	MICHELIN (CGDE)	EUR	31 606	0.20
295	SCHNEIDER ELECTRIC SE	EUR	49 106	0.30
1 859	SOCIETE GENERALE SA	EUR	44 244	0.27
2 251	TOTAL SA	EUR	118 290	0.73
446	VINCI SA	EUR	47 445	0.29
<i>Italy</i>			<i>342 508</i>	<i>2.12</i>
2 365	ASSICURAZIONI GENERALI	EUR	44 036	0.27
5 771	ENEL SPA	EUR	35 596	0.22
4 151	ENI S.P.A.	EUR	54 718	0.34
40 013	INTESA SANPAOLO	EUR	96 031	0.59
7 951	SNAM SPA	EUR	38 061	0.24
3 483	UNICREDIT S.P.A.	EUR	74 066	0.46
Shares/Units in investment funds			999 860	6.20
<i>France</i>			<i>997 436</i>	<i>6.18</i>
9 156.67	THEAM QUANT DISPERSION US J EUR H	EUR	997 436	6.18
<i>Luxembourg</i>			<i>2 424</i>	<i>0.02</i>
23.93	BNP PARIBAS INSTICASH EUR 3M - 1 CAP	EUR	2 424	0.02
Total securities portfolio			15 125 736	93.66

THEAM Quant - Multi Asset Artificial Intelligence

Securities portfolio at 30/06/2023

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			14 404 737	90.65
Shares			14 404 737	90.65
<i>France</i>			<i>8 883 962</i>	<i>55.91</i>
11 538	AMUNDI SA	EUR	623 629	3.92
24 088	AXA SA	EUR	650 978	4.10
22 148	BOUYGUES SA	EUR	681 272	4.29
132 067	CREDIT AGRICOLE SA	EUR	1 435 832	9.04
11 723	DANONE	EUR	658 129	4.14
24 177	MICHELIN (CGDE)	EUR	654 230	4.12
62 511	ORANGE	EUR	668 993	4.21
8 009	SANOFI AVENTIS	EUR	786 484	4.95
55 638	SOCIETE GENERALE SA	EUR	1 324 184	8.33
24 688	VEOLIA ENVIRONNEMENT	EUR	714 718	4.50
6 444	VINCI SA	EUR	685 513	4.31
<i>Sweden</i>			<i>4 213 175</i>	<i>26.51</i>
19 417	BOLIDEN AB	SEK	513 343	3.23
11 518	GETINGE AB - B	SEK	184 681	1.16
37 082	SANDVIK AB	SEK	661 445	4.16
63 510	SKANDINAVISKA ENSKILDA BANK - A	SEK	642 147	4.04
38 594	SKF AB-B	SEK	614 399	3.87
97 762	SVENSKA HANDELSBANKEN - A	SEK	749 460	4.72
44 796	VOLVO AB - B	SEK	847 700	5.33
<i>The Netherlands</i>			<i>1 307 600</i>	<i>8.23</i>
41 686	ABN AMRO GROUP NV - CVA	EUR	593 192	3.73
14 788	RANDSTAD HOLDING NV	EUR	714 408	4.50
Shares/Units in investment funds			1 617	0.01
<i>Luxembourg</i>			<i>1 617</i>	<i>0.01</i>
15.96	BNP PARIBAS INSTICASH EUR 3M - I CAP	EUR	1 617	0.01
Total securities portfolio			14 406 354	90.66

THEAM Quant - Multi Asset Diversified

Securities portfolio at 30/06/2023

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			42 716 077	91.49
Shares			42 716 077	91.49
<i>France</i>			<i>25 085 600</i>	<i>53.74</i>
21 036	AMUNDI SA	EUR	1 136 996	2.44
67 374	AXA SA	EUR	1 820 782	3.90
61 576	BOUYGUES SA	EUR	1 894 078	4.06
380 060	CREDIT AGRICOLE SA	EUR	4 132 012	8.85
37 835	DANONE	EUR	2 124 057	4.55
67 900	MICHELIN (CGDE)	EUR	1 837 374	3.94
186 150	ORANGE	EUR	1 992 177	4.27
22 795	SANOFI AVENTIS	EUR	2 238 469	4.79
162 264	SOCIETE GENERALE SA	EUR	3 861 883	8.27
71 174	VEOLIA ENVIRONNEMENT	EUR	2 060 487	4.41
18 681	VINCI SA	EUR	1 987 285	4.26
<i>Sweden</i>			<i>14 504 544</i>	<i>31.05</i>
50 686	BOLIDEN AB	SEK	1 340 028	2.87
102 642	SANDVIK AB	SEK	1 830 863	3.92
173 557	SKANDINAVISKA ENSKILDA BANK - A	SEK	1 754 827	3.76
111 689	SKF AB-B	SEK	1 778 039	3.81
442 337	SVENSKA HANDELSBANKEN - A	SEK	3 391 028	7.26
233 030	VOLVO AB - B	SEK	4 409 759	9.43
<i>Germany</i>			<i>3 125 933</i>	<i>6.70</i>
18 437	MERCEDES BENZ GROUP AG	EUR	1 358 254	2.91
11 664	MERCK KGAA	EUR	1 767 679	3.79
Shares/Units in investment funds			473 750	1.01
<i>Luxembourg</i>			<i>473 750</i>	<i>1.01</i>
4 676.90	BNP PARIBAS INSTICASH EUR 3M - I CAP	EUR	473 750	1.01
Total securities portfolio			43 189 827	92.50

THEAM Quant - Multi Asset Diversified Defensive

Securities portfolio at 30/06/2023

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			72 638 304	97.26
Shares			72 638 304	97.26
<i>Italy</i>			<i>33 247 697</i>	<i>44.50</i>
144 306	ASSICURAZIONI GENERALI	EUR	2 686 978	3.60
817 147	ENEL SPA	EUR	5 040 162	6.74
356 226	ENI S.P.A.	EUR	4 695 771	6.28
2 277 699	INTESA SANPAOLO	EUR	5 466 477	7.31
45 221	MONCLER SPA	EUR	2 864 298	3.84
213 275	NEXI SPA	EUR	1 531 741	2.05
231 569	POSTE ITALIANE SPA	EUR	2 296 238	3.07
433 202	SNAM SPA	EUR	2 073 738	2.78
245 868	TERNA SPA	EUR	1 919 246	2.57
219 753	UNICREDIT S.P.A.	EUR	4 673 048	6.26
<i>United States of America</i>			<i>30 872 939</i>	<i>41.36</i>
28 559	ALPHABET INC - C	USD	3 166 620	4.24
20 181	AMAZON.COM INC	USD	2 411 361	3.23
1 740	ANSYS INC	USD	526 737	0.71
5 487	APPLE INC	USD	975 539	1.31
15 397	AUTODESK INC	USD	2 887 608	3.87
65	AUTOZONE INC	USD	148 550	0.20
2 571	CADENCE DESIGN SYS INC	USD	552 659	0.74
4 218	DEXCOM INC	USD	496 843	0.67
8 864	FORTINET INC	USD	614 143	0.82
7 679	GARTNER INC	USD	2 465 656	3.30
35 449	HOLOGIC INC	USD	2 630 894	3.52
3 076	ILLUMINA INC	USD	528 615	0.71
7 118	INCYTE CORP	USD	406 137	0.54
1 613	INTUITIVE SURGICAL INC	USD	505 545	0.68
2 778	KEYSIGHT TECHNOLOGIES IN-W/I	USD	426 376	0.57
26 428	PTC INC	USD	3 447 025	4.62
5 316	QORVO INC	USD	497 151	0.67
3 525	REGENERON PHARMACEUTICALS	USD	2 321 589	3.11
3 342	SALESFORCE.COM INC	USD	647 141	0.87
958	SYNOPSIS INC	USD	382 331	0.51
4 554	TAKE-TWO INTERACTIVE SOFTWARE	USD	614 268	0.82
15 888	TESLA INC	USD	3 812 101	5.10
946	ULTA BEAUTY INC	USD	408 050	0.55
<i>Sweden</i>			<i>8 517 668</i>	<i>11.40</i>
106 177	ESSITY AKTIEBOLAG - B	SEK	2 586 793	3.46
234 359	SKANDINAVISKA ENSKILDA BANK - A	SEK	2 369 593	3.17
188 193	VOLVO AB - B	SEK	3 561 282	4.77
Shares/Units in investment funds			2 078 654	2.78
<i>Luxembourg</i>			<i>2 078 654</i>	<i>2.78</i>
20 520.67	BNP PARIBAS INSTICASH EUR 3M - 1 CAP	EUR	2 078 654	2.78
Total securities portfolio			74 716 958	100.04

THEAM Quant - Raw Materials Income

Securities portfolio at 30/06/2023

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Money Market Instruments			3 337 051	93.93
<i>United States of America</i>			<i>3 337 051</i>	<i>93.93</i>
400 000	US TREASURY BILL 0.000% 22-05/10/2023	USD	394 548	11.11
500 000	US TREASURY BILL 0.000% 22-07/09/2023	USD	495 252	13.94
500 000	US TREASURY BILL 0.000% 23-06/07/2023	USD	499 790	14.07
470 000	US TREASURY BILL 0.000% 23-09/11/2023	USD	461 242	12.98
500 000	US TREASURY BILL 0.000% 23-21/09/2023	USD	494 250	13.91
500 000	US TREASURY BILL 0.000% 23-24/08/2023	USD	496 230	13.97
500 000	US TREASURY BILL 0.000% 23-31/08/2023	USD	495 739	13.95
Total securities portfolio			3 337 051	93.93

THEAM Quant - World Climate Carbon Offset Plan

Securities portfolio at 30/06/2023

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			998 108 445	96.86
Shares			998 108 445	96.86
<i>United States of America</i>			<i>871 035 455</i>	<i>84.54</i>
90 000	ADOBE INC	USD	44 009 100	4.27
276 162	ADVANCED MICRO DEVICES	USD	31 457 613	3.05
308 000	ALPHABET INC - C	USD	37 258 760	3.62
511 360	APPLE INC	USD	99 188 499	9.64
70 000	ARISTA NETWORKS INC	USD	11 344 200	1.10
4 000	AUTOZONE INC	USD	9 973 440	0.97
1 358 534	BANK OF AMERICA CORP	USD	38 976 340	3.78
74 677	CADENCE DESIGN SYS INC	USD	17 513 250	1.70
103 010	CENTENE CORP	USD	6 948 025	0.67
33 310	COSTCO WHOLESALE CORP	USD	17 933 438	1.74
575 101	DELTA AIR LINES INC	USD	27 340 302	2.65
772 306	INTEL CORP	USD	25 825 913	2.51
61 390	INTUITIVE SURGICAL INC	USD	20 991 697	2.04
52 004	KEYSIGHT TECHNOLOGIES IN-WI	USD	8 708 070	0.85
232 020	MARSH & MCLENNAN COS	USD	43 638 322	4.23
114 888	MCDONALDS CORP	USD	34 283 728	3.33
282 965	MICROSOFT CORP	USD	96 360 901	9.35
220 767	NVIDIA CORP	USD	93 388 856	9.06
162 829	PAYCHEX INC	USD	18 215 680	1.77
444 540	PAYPAL HOLDINGS INC - W/I	USD	29 664 154	2.88
225 928	PEPSICO INC	USD	41 846 384	4.06
552 824	PFIZER INC	USD	20 277 584	1.97
126 020	TESLA INC	USD	32 988 255	3.20
233 115	TEXAS INSTRUMENTS INC	USD	41 965 362	4.07
40 190	VERISIGN INC	USD	9 081 734	0.88
33 690	VERTEX PHARMACEUTICALS INC	USD	11 855 848	1.15
<i>United Kingdom</i>			<i>44 525 006</i>	<i>4.32</i>
116 839	LINDE PLC	USD	44 525 006	4.32
<i>Canada</i>			<i>42 812 892</i>	<i>4.15</i>
113 112	LULULEMON ATHLETICA INC	USD	42 812 892	4.15
<i>Sweden</i>			<i>39 735 092</i>	<i>3.85</i>
800 000	ESSITY AKTIEBOLAG - B	SEK	21 264 050	2.06
1 000 000	SKANDINAVISKA ENSKILDA BANK - A	SEK	11 031 050	1.07
3 397 962	TELIA CO AB	SEK	7 439 992	0.72
Shares/Units in investment funds			10 550 244	1.02
<i>Luxembourg</i>			<i>10 550 244</i>	<i>1.02</i>
81 159.53	BNP PARIBAS INSTICASH USD 1D VNAV - CLASSIC CAP	USD	10 550 244	1.02
Total securities portfolio			1 008 658 689	97.88

Notes to the financial statements

Notes to the financial statements at 30/06/2023

Note 1 - General Information*Events that occurred during the financial period ended 30 June 2023*

Since 1 January 2023, the Company has decided the following changes:

a) Liquidated sub-funds

Sub-fund	Date	Events
THEAM Quant - Equity Eurozone Factor Defensive	24 March 2023	Liquidation of the sub-fund

b) Activated share classes

Sub-fund	Date	Events
THEAM Quant - Europe Target Premium	10 January 2023	Activation of the share class "I GBP RH ACC"
THEAM Quant - Cross Asset High Focus	23 January 2023	Activation of the share class "I USD RH ACC"

c) Sub-funds open

All sub-funds whose securities portfolios are detailed in this document were available for subscription as at 30 June 2023.

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 2023 to 30 June 2023.

b) Net asset value

This semi-annual report is prepared on the basis of the last net asset value as at 30 June 2023.

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.

Notes to the financial statements at 30/06/2023

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.

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.

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Notes to the financial statements at 30/06/2023

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	S
THEAM Quant - Alpha Commodity	1.10%	0.60%	-	0.50%	-	0.40%	0.00%	-	-
THEAM Quant - Bond Europe Climate Carbon Offset Plan	0.90%	0.65%	-	0.60%	0.45%	0.50%	0.30%	-	0.50%
THEAM Quant - Cross Asset High Focus	-	0.70%	-	0.60%	0.35%	0.40%	0.00%	-	-
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 (liquidated on 24 March 2023)	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%	-
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 iESG Eurozone Income Defensive	1.20%	0.70%	-	0.60%	-	0.40%	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 III	0.35%	-	-	-	-	-	-	-	-
THEAM Quant - Equity World Global Goals	1.35%	0.70%	-	0.60%	0.35%	0.40%	0.00%	1.35%	-

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Notes to the financial statements at 30/06/2023

Sub-fund	C	Privilege	Life	I	M	J	X	N	S
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 - High Yield Europe Defensive	0.80%	0.60%	-	0.40%	-	0.30%	0.00%	0.80%	-
THEAM Quant - LFIS Selection	1.20%	0.70%	-	0.60%	0.35%	0.40%	0.00%	-	-
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 - Raw Materials Income	0.80%	0.50%	-	0.40%	-	0.30%	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.

Investment Adviser fee 0.20% maximum for THEAM Quant - LFIS Selection.

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);

Notes to the financial statements at 30/06/2023

(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.

Note 7 - Dividends

During the financial period ended 30 June 2023, 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	0.33	30/01/2023	31/01/2023	10/02/2023
THEAM Quant - Equity Europe Climate Care	I MD - DIS	EUR	0.32	30/01/2023	31/01/2023	10/02/2023
THEAM Quant - Equity Eurozone DEFI	C MD - DIS	EUR	0.35	30/01/2023	31/01/2023	10/02/2023
THEAM Quant - World Climate Carbon Offset Plan	I EUR MD - DIS	EUR	0.35	30/01/2023	31/01/2023	10/02/2023
THEAM Quant - Equity Europe Climate Care	C MD - DIS	EUR	0.36	27/02/2023	28/02/2023	10/03/2023
THEAM Quant - Equity Europe Climate Care	I MD - DIS	EUR	0.34	27/02/2023	28/02/2023	10/03/2023
THEAM Quant - Equity Eurozone DEFI	C MD - DIS	EUR	0.37	27/02/2023	28/02/2023	10/03/2023
THEAM Quant - World Climate Carbon Offset Plan	I EUR MD - DIS	EUR	0.34	27/02/2023	28/02/2023	10/03/2023
THEAM Quant - Equity Europe Climate Care	C MD - DIS	EUR	0.36	30/03/2023	31/03/2023	14/04/2023
THEAM Quant - Equity Europe Climate Care	I MD - DIS	EUR	0.31	30/03/2023	31/03/2023	14/04/2023
THEAM Quant - Equity Eurozone DEFI	C MD - DIS	EUR	0.43	30/03/2023	31/03/2023	14/04/2023
THEAM Quant - World Climate Carbon Offset Plan	I EUR MD - DIS	EUR	0.34	30/03/2023	31/03/2023	14/04/2023
THEAM Quant - Equity Europe Climate Care	C MD - DIS	EUR	0.36	27/04/2023	28/04/2023	02/05/2023
THEAM Quant - Equity Europe Climate Care	I MD - DIS	EUR	0.34	27/04/2023	28/04/2023	02/05/2023
THEAM Quant - Equity Eurozone DEFI	C MD - DIS	EUR	0.38	27/04/2023	28/04/2023	02/05/2023
THEAM Quant - World Climate Carbon Offset Plan	I EUR MD - DIS	EUR	0.34	27/04/2023	28/04/2023	02/05/2023
THEAM Quant - Bond Europe Climate Carbon Offset Plan	C - DIS	EUR	1.64	16/05/2023	17/05/2023	31/05/2023
THEAM Quant - Equity Europe Climate Care	C - DIS	EUR	2.58	16/05/2023	17/05/2023	31/05/2023
THEAM Quant - Equity Europe Climate Care	Privilege - DIS	EUR	2.34	16/05/2023	17/05/2023	31/05/2023

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Sub-fund	Class	Currency	Dividend per share	Record Date	Ex-date	Payment Date
THEAM Quant - Equity Europe Climate Care	X - DIS	EUR	247.71	16/05/2023	17/05/2023	31/05/2023
THEAM Quant - Equity Europe DEFI	C - DIS	EUR	2.44	16/05/2023	17/05/2023	31/05/2023
THEAM Quant - Equity Europe Factor Defensive	C - DIS	EUR	3.98	16/05/2023	17/05/2023	31/05/2023
THEAM Quant - Equity Europe Factor Defensive	I - DIS	EUR	4.05	16/05/2023	17/05/2023	31/05/2023
THEAM Quant - Equity Europe Factor Defensive	J - DIS	EUR	3.41	16/05/2023	17/05/2023	31/05/2023
THEAM Quant - Equity Europe Guru	C - DIS	EUR	2.61	16/05/2023	17/05/2023	31/05/2023
THEAM Quant - Equity Europe Guru	I - DIS	EUR	2.79	16/05/2023	17/05/2023	31/05/2023
THEAM Quant - Equity Europe Guru	Privilege - DIS	EUR	2.58	16/05/2023	17/05/2023	31/05/2023
THEAM Quant - Equity iESG Eurozone Income Defensive	I - DIS	EUR	2.93	16/05/2023	17/05/2023	31/05/2023
THEAM Quant - Equity iESG Eurozone Income Defensive	J - DIS	EUR	3.26	16/05/2023	17/05/2023	31/05/2023
THEAM Quant - Equity iESG Eurozone Income Defensive	J GBP - DIS	GBP	3.13	16/05/2023	17/05/2023	31/05/2023
THEAM Quant - Equity US Guru	C - DIS	USD	1.38	16/05/2023	17/05/2023	31/05/2023
THEAM Quant - Equity US Guru	I - DIS	USD	1.48	16/05/2023	17/05/2023	31/05/2023
THEAM Quant - Equity US Guru	Privilege - DIS	USD	1.31	16/05/2023	17/05/2023	31/05/2023
THEAM Quant - Equity World Guru	C - DIS	USD	1.54	16/05/2023	17/05/2023	31/05/2023
THEAM Quant - Equity World Guru	C EUR - DIS	EUR	1.45	16/05/2023	17/05/2023	31/05/2023
THEAM Quant - Equity World Guru	Privilege EUR - DIS	EUR	1.72	16/05/2023	17/05/2023	31/05/2023
THEAM Quant - Equity World DEFI	C - DIS	EUR	2.12	16/05/2023	17/05/2023	31/05/2023
THEAM Quant - Equity World DEFI Market Neutral	I EUR RH - DIS	EUR	1.44	16/05/2023	17/05/2023	31/05/2023
THEAM Quant - Equity World Global Goals	C - DIS	USD	1.72	16/05/2023	17/05/2023	31/05/2023
THEAM Quant - Equity World Global Goals	C EUR - DIS	EUR	2.01	16/05/2023	17/05/2023	31/05/2023
THEAM Quant - Equity World Global Goals	Privilege EUR - DIS	USD	1.79	16/05/2023	17/05/2023	31/05/2023
THEAM Quant - Equity World Global Goals	X - DIS	USD	189.50	16/05/2023	17/05/2023	31/05/2023
THEAM Quant - High Yield Europe Defensive	C - DIS	EUR	1.41	16/05/2023	17/05/2023	31/05/2023
THEAM Quant - Multi Asset Diversified	C - DIS	EUR	0.53	16/05/2023	17/05/2023	31/05/2023
THEAM Quant - Multi Asset Diversified	I - DIS	EUR	0.57	16/05/2023	17/05/2023	31/05/2023
THEAM Quant - Multi Asset Diversified	Privilege - DIS	EUR	0.55	16/05/2023	17/05/2023	31/05/2023
THEAM Quant - Multi Asset Diversified Defensive	C - DIS	EUR	0.43	16/05/2023	17/05/2023	31/05/2023

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Notes to the financial statements at 30/06/2023

Sub-fund	Class	Currency	Dividend per share	Record Date	Ex-date	Payment Date
THEAM Quant - Raw Materials Income	I - DIS	USD	5.15	16/05/2023	17/05/2023	31/05/2023
THEAM Quant - World Climate Carbon Offset Plan	C EUR - DIS	EUR	1.79	16/05/2023	17/05/2023	31/05/2023
THEAM Quant - World Climate Carbon Offset Plan	I - DIS	USD	1.35	16/05/2023	17/05/2023	31/05/2023
THEAM Quant - World Climate Carbon Offset Plan	Privilege EUR - DIS	EUR	1.83	16/05/2023	17/05/2023	31/05/2023
THEAM Quant - World Climate Carbon Offset Plan	X EUR - DIS	EUR	186.24	16/05/2023	17/05/2023	31/05/2023
THEAM Quant - Equity Europe Climate Care	C MD - DIS	EUR	0.36	30/05/2023	31/05/2023	12/06/2023
THEAM Quant - Equity Europe Climate Care	I MD - DIS	EUR	0.34	30/05/2023	31/05/2023	12/06/2023
THEAM Quant - Equity Eurozone DEFI	C MD - DIS	EUR	0.38	30/05/2023	31/05/2023	12/06/2023
THEAM Quant - World Climate Carbon Offset Plan	I EUR MD - DIS	EUR	0.34	30/05/2023	31/05/2023	12/06/2023
THEAM Quant - Equity Europe Climate Care	C MD - DIS	EUR	0.35	29/06/2023	30/06/2023	12/07/2023
THEAM Quant - Equity Europe Climate Care	I MD - DIS	EUR	0.33	29/06/2023	30/06/2023	12/07/2023
THEAM Quant - Equity Eurozone DEFI	C MD - DIS	EUR	0.37	29/06/2023	30/06/2023	12/07/2023
THEAM Quant - World Climate Carbon Offset Plan	I EUR MD - DIS	EUR	0.34	29/06/2023	30/06/2023	12/07/2023

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 2023 were the following:

EUR 1 =	CHF 0.97605
EUR 1 =	GBP 0.85815
EUR 1 =	SEK 11.78425
EUR 1 =	USD 1.0910

Note 10 - Forward foreign exchange contracts

As at 30 June 2023, 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	13 170 965	USD	14 445 203
Net unrealised loss (in USD)			(53 975)

As at 30 June 2023, the latest maturity of all outstanding contracts is 31 July 2023.

THEAM QUANT

Notes to the financial statements at 30/06/2023

THEAM Quant - Cross Asset High Focus

Currency	Purchase amount	Currency	Sale amount
CHF	2 744 699	EUR	2 851 827
USD	53 769		
Net unrealised gain (in EUR)			13 744

As at 30 June 2023, the latest maturity of all outstanding contracts is 31 July 2023.

THEAM Quant - Equity Europe Climate Care

Currency	Purchase amount	Currency	Sale amount
GBP	134 400	EUR	156 220
Net unrealised gain (in EUR)			199

As at 30 June 2023, the latest maturity of all outstanding contracts is 31 July 2023.

THEAM Quant - Equity Europe Factor Defensive

Currency	Purchase amount	Currency	Sale amount
EUR	5 833	EUR	72 050
USD	79 020	USD	6 360
Net unrealised gain (in EUR)			282

As at 30 June 2023, the latest maturity of all outstanding contracts is 31 July 2023.

THEAM Quant - Equity Europe GURU

Currency	Purchase amount	Currency	Sale amount
USD	39 405	EUR	35 929
Net unrealised gain (in EUR)			135

As at 30 June 2023, the latest maturity of all outstanding contracts is 31 July 2023.

THEAM Quant - Equity Eurozone GURU

Currency	Purchase amount	Currency	Sale amount
USD	12 273	EUR	11 190
Net unrealised gain (in EUR)			42

As at 30 June 2023, the latest maturity of all outstanding contracts is 31 July 2023.

THEAM Quant - Equity GURU Long Short

Currency	Purchase amount	Currency	Sale amount
USD	868 520	EUR	791 909
Net unrealised gain (in EUR)			2 967

As at 30 June 2023, the latest maturity of all outstanding contracts is 31 July 2023.

THEAM Quant - Equity iESG Eurozone Income Defensive

Currency	Purchase amount	Currency	Sale amount
GBP	377 027	EUR	446 360
USD	8 903		
Net unrealised gain (in EUR)			584

As at 30 June 2023, the latest maturity of all outstanding contracts is 31 July 2023.

THEAM Quant - Equity US Factor Defensive

Currency	Purchase amount	Currency	Sale amount
EUR	53 400	USD	58 566
Net unrealised loss (in USD)			(219)

As at 30 June 2023, the latest maturity of all outstanding contracts is 31 July 2023.

THEAM Quant - Equity US GURU

Currency	Purchase amount	Currency	Sale amount
EUR	1 673 979	USD	1 835 929
Net unrealised loss (in USD)			(6 859)

As at 30 June 2023, the latest maturity of all outstanding contracts is 31 July 2023.

THEAM QUANT

Notes to the financial statements at 30/06/2023

THEAM Quant - Equity US Premium Income

Currency	Purchase amount	Currency	Sale amount
EUR	153 675	USD	168 542
Net unrealised loss (in USD)			(630)

As at 30 June 2023, the latest maturity of all outstanding contracts is 31 July 2023.

THEAM Quant - Equity World DEFI

Currency	Purchase amount	Currency	Sale amount
EUR	1 359 760	USD	1 491 311
Net unrealised loss (in USD)			(5 572)

As at 30 June 2023, the latest maturity of all outstanding contracts is 31 July 2023.

THEAM Quant - Equity World DEFI Market Neutral

Currency	Purchase amount	Currency	Sale amount
EUR	708 938	USD	777 525
Net unrealised loss (in USD)			(2 906)

As at 30 June 2023, the latest maturity of all outstanding contracts is 31 July 2023.

THEAM Quant - Equity World GURU

Currency	Purchase amount	Currency	Sale amount
EUR	277 120	USD	303 930
Net unrealised loss (in USD)			(1 136)

As at 30 June 2023, the latest maturity of all outstanding contracts is 31 July 2023.

THEAM Quant - Europe Target Premium

Currency	Purchase amount	Currency	Sale amount
CHF	100 340	EUR	163 423
GBP	52 460		
Net unrealised gain (in EUR)			592

As at 30 June 2023, the latest maturity of all outstanding contracts is 31 July 2023.

THEAM Quant - LFIS Selection

Currency	Purchase amount	Currency	Sale amount
USD	95 500	EUR	87 076
Net unrealised gain (in EUR)			326

As at 30 June 2023, the latest maturity of all outstanding contracts is 31 July 2023.

THEAM Quant - Multi Asset Diversified

Currency	Purchase amount	Currency	Sale amount
USD	502 849	EUR	458 492
Net unrealised gain (in EUR)			1 719

As at 30 June 2023, the latest maturity of all outstanding contracts is 31 July 2023.

THEAM Quant - Raw Materials Income

Currency	Purchase amount	Currency	Sale amount
EUR	486 472	USD	533 536
Net unrealised loss (in USD)			(1 993)

As at 30 June 2023, the latest maturity of all outstanding contracts is 31 July 2023.

THEAM Quant - World Climate Carbon Offset Plan

Currency	Purchase amount	Currency	Sale amount
EUR	141 042 597	USD	154 687 904
Net unrealised loss (in USD)			(577 993)

As at 30 June 2023, the latest maturity of all outstanding contracts is 31 July 2023.

Notes to the financial statements at 30/06/2023

Counterparty to Forward foreign exchange contracts:

BNP Paribas Paris

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.) usually 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 - Alpha Commodity

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
59 126 682	100.30%	BNP PARIBAS SA, FRANCE	USD	28/07/2023	-	Performance of dynamic strategy based on BNP Paribas DR Alpha ex-Agriculture and Livestock Index (BNPIDRXA Index), BNP Paribas Alpha Momentum ex-Agriculture and Livestock Index (BNPIF3XAM), BNP Paribas Alpha Backwardation ex-Agriculture and Livestock Index (BNPIF3AX)
53 999 956	91.60%	JP MORGAN, GERMANY	USD	19/03/2024	PERFORMANCE OF BASKET SHARES (*)	USD-SOFR + SPREAD
					Net unrealised gain (in USD)	1 054 061

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

AMUNDI SA	HOLMEN AB-B	SOCIETE GENERALE SA
AXA SA	MICHELIN (CGDE)	SVENSKA HANDELSBANKEN - A
BOLIDEN AB	ORANGE	TELE2 AB - B
BOUYGUES SA	SANOFI AVENTIS	VEOLIA ENVIRONNEMENT
COMPAGNIE DE SAINT GOBAIN	SKANDINAVISKA ENSKILDA BANK - A	VINCI SA
CREDIT AGRICOLE SA	SKF AB-B	VOLVO AB - B
DANONE		

THEAM QUANT

Notes to the financial statements at 30/06/2023

THEAM Quant - Bond Europe Climate Carbon Offset Plan

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
16 675 437	95.58%	BNP PARIBAS, FRANCE	EUR	19/10/2023	EURIBOR 3M +SPREAD	Performance of BNP Paribas Europe Select Climate Care NTR Index
15 265 594	87.49%	BNP PARIBAS SA, FRANCE	EUR	24/04/2024	PERFORMANCE OF BASKET SHARES(*)	EURIBOR 3M +SPREAD
					Net unrealised gain (in EUR)	73 948

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

ADOBE INC	DANONE	SANOFI AVENTIS
ADVANCED MICRO DEVICES	ENEL SPA	SCHNEIDER ELECTRIC SE
AIR LIQUIDE SA	INTESA SANPAOLO	SOCIETE GENERALE SA
ALPHABET INC - C	INTUITIVE SURGICAL INC	TELIA CO AB
APPLE INC	LINDE PLC	TESLA INC
ASSA ABLOY AB - B	MICHELIN (CGDE)	THERMO FISHER SCIENTIFIC INC
ASSICURAZIONI GENERALI	MICROSOFT CORP	UNICREDIT S.P.A.
BANK OF AMERICA CORP	NVIDIA CORP	UNITEDHEALTH GROUP INC
BNP PARIBAS	PAYPAL HOLDINGS INC - W/I	VINCI SA
BROADCOM INC	SALESFORCE.COM INC	WALT DISNEY CO
CADENCE DESIGN SYS INC		

THEAM Quant - Cross Asset High Focus

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
900 564 575	96.79%	BNP PARIBAS SA, FRANCE	EUR	09/11/2023	-	Calculation formulas of dynamic multi-asset systematic strategy
641 232 236	68.92%	BNP PARIBAS SA, FRANCE	EUR	14/05/2024	PERFORMANCE OF BASKET SHARES (*)	EUR- ESTR + SPREAD
219 498 316	23.59%	BNP PARIBAS SA, FRANCE	EUR	21/12/2023	PERFORMANCE OF BASKET SHARES (*)	EUR- ESTR + SPREAD
					Net unrealised loss (in EUR)	(2 036 368)

THEAM QUANT

Notes to the financial statements at 30/06/2023

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

ADOBE INC	HERSHEY CO/THE	QORVO INC
ADVANCED MICRO DEVICES	INTEL CORP	QUALCOMM INC
ALPHABET INC A	INTESA SANPAOLO	REGENERON PHARMACEUTICALS
ALPHABET INC - C	INTERNATIONAL BUSINESS MACHINES CORP	S&P GLOBAL INC
AMAZON.COM INC	INTUITIVE SURGICAL INC	SALESFORCE.COM INC
APPLE INC	KLA TENCOR CORP	SHERWIN-WILLIAMS CO/THE
APPLIED MATERIALS INC	LAM RESEARCH CORP	SNOWFLAKE INC-CLASS A
BANK OF AMERICA CORP	LINDE PLC	TESLA INC
BNP PARIBAS	LULULEMON ATHLETICA INC	THERMO FISHER SCIENTIFIC INC
BROADCOM INC	MCDONALDS CORP	TJX COMPANIES INC
CINTAS CORP	MICROSOFT CORP	UNICREDIT S.P.A.
COPART INC	NIKE INC - B	UNITEDHEALTH GROUP INC
ELI LILLY & CO	NVIDIA CORP	VINCI SA
ENEL SPA	PAYPAL HOLDINGS INC - W/I	WALT DISNEY CO
GARTNER INC	PEPSICO INC	SBA COMMUNICATIONS CORP

THEAM Quant - Equity Europe Climate Care

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
153 061 949	98.50%	BNP PARIBAS SA, FRANCE	EUR	19/09/2023	EUR- ESTR + SPREAD	BNP Paribas Equity Europe Climate Care Paris-Aligned NTR Index (BNPIECCP Index)
154 000 024	99.11%	JP MORGAN, GERMANY	EUR	21/03/2024	PERFORMANCE OF BASKET SHARES (*)	EUR- ESTR + SPREAD
					Net unrealised gain (in EUR)	4 317 369

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

ABN AMRO GROUP NV - CVA	GEA GROUP AG	ORANGE
AGEAS	IMCD GROUP NV - W/I	PUMA SE
AKZO NOBEL N.V.	ING GROEP NV	RANDSTAD HOLDING NV
ASR NEDERLAND NV	KBC GROEP NV	SKANDINAVISKA ENSKILDA BANK - A
BE SEMICONDUCTOR INDUSTRIES	KONE OYJ - B	STELLANTIS NV
COMMERZBANK AG	KONINKLIJKE KPN NV	STORA ENSO OYJ - R
CONTINENTAL AG	MERCK KGAA	SVENSKA HANDELSBANKEN - A
CREDIT AGRICOLE SA	NN GROUP NV - W/I	UCB SA
DELIVERY HERO SE	NOKIA OYJ	VALMET OYJ
EVONIK INDUSTRIES AG	NORDEA BANK ABP	VOLVO AB - B
FORTUM OYJ	OCI NV	ZALANDO SE

THEAM QUANT

Notes to the financial statements at 30/06/2023

THEAM Quant - Equity Europe Climate Care Protection 90%

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
27 500 000	95.09%	BNP PARIBAS SA, FRANCE	EUR	05/04/2024	Ester Capi (EUR) RI 360 Days +SPREAD	Dynamic Strategy based on BNP Paribas Equity Climate Care Europe NTR Index (BNPIECCE)
32 162 958	111.22%	BNP PARIBAS, FRANCE	EUR	05/04/2024	PERFORMANCE OF BASKET SHARES(*)	Ester Capi (EUR) RI 360 Days +SPREAD
					Net unrealised loss (in EUR)	(3 623 584)

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

ADOBE INC	LULULEMON ATHLETICA INC	SALESFORCE.COM INC
ADVANCED MICRO DEVICES	MARSH & MCLENNAN COS	TESLA INC
ALPHABET INC A	MICROSOFT CORP	TEXAS INSTRUMENTS INC
APPLE INC	PAYPAL HOLDINGS INC - W/I	ULTA BEAUTY INC
APPLIED MATERIALS INC	QUALCOMM INC	VERTEX PHARMACEUTICALS INC
DANONE	S&P GLOBAL INC	WALT DISNEY CO
INTEL CORP	INTUITIVE SURGICAL INC	

THEAM Quant - Equity Europe DEFI

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
8 248 362	94.12%	BNP PARIBAS SA, FRANCE	EUR	25/09/2023	EUR- ESTR + SPREAD	BNP Paribas DEFI Equity Europe Long Net TR Index (BNPIDFET Index)
7 399 999	84.44%	BNP PARIBAS SA, FRANCE	EUR	19/06/2024	PERFORMANCE OF BASKET SHARES (*)	EUR- ESTR + SPREAD
					Net unrealised gain (in EUR)	547 545

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

ASSICURAZIONI GENERALI	INFRASTRUTTURE WIRELESS ITAL	PROSUS NV
BAYERISCHE MOTOREN WERKE AG	INTESA SANPAOLO	SNAM SPA
BPER BANCA	ITALGAS SPA	STELLANTIS NV
DANONE	MONCLER SPA	TERNA SPA
EDP-ENERGIAS DE PORTUGAL SA	NEXI SPA	TOTAL SA
ENEL SPA	POSTE ITALIANE SPA	UNICREDIT S.P.A.
ENI S.P.A.		

THEAM QUANT

Notes to the financial statements at 30/06/2023

THEAM Quant - Equity Europe Factor Defensive

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
91 500 002	91.43%	JP MORGAN, GERMANY	EUR	01/08/2023	PERFORMANCE OF BASKET OF SHARES (*)	EUR - ESTR +SPREAD
97 673 027	97.60%	BNP PARIBAS SA, FRANCE	EUR	17/08/2023	EUR- ESTR + SPREAD	Dynamic Strategy based on BNP Paribas DEFI Equity Europe Long Net TR Index (BNPIDFET Index)
					Net unrealised gain (in EUR)	3 727 149

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

ABN AMRO GROUP NV - CVA	GETINGE AB - B	SKANDINAVISKA ENSKILDA BANK - A
AKZO NOBEL N.V.	HOLMEN AB-B	SKF AB-B
AMUNDI SA	MICHELIN (CGDE)	SOCIETE GENERALE SA
BNP PARIBAS	ORANGE	SVENSKA HANDELSBANKEN - A
BOLIDEN AB	SAMPO OYJ - A	TOTAL SA
CREDIT AGRICOLE SA	SANDVIK AB	VEOLIA ENVIRONNEMENT
DANONE	SANOFI AVENTIS	VOLVO AB - B
ESSITY AKTIEBOLAG - B		

THEAM Quant - Equity Europe GURU

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
113 500 002	91.98%	BANK OF AMERICA SECURITIES EUROPE, FRANCE	EUR	25/10/2023	PERFORMANCE OF BASKET SHARES (*)	USD-SOFR + SPREAD
120 535 699	97.69%	BNP PARIBAS SA, FRANCE	EUR	05/12/2023	EUR- ESTR + SPREAD	BNP Paribas GURU® Europe ESG NTR EUR Index (BNPIGEU Index)
					Net unrealised gain (in EUR)	7 506 357

THEAM QUANT

Notes to the financial statements at 30/06/2023

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

ARCADIS NV	GETINGE AB - B	SKANSKA AB - B
ASSA ABLOY AB - B	HELLOFRESH SE	SOCIETE GENERALE SA
ATLAS COPCO AB-A	HEXATRONIC GROUP AB	SWECO AB-B
AXA SA	INFINEON TECHNOLOGIES AG	SWEDISH ORPHAN BIOVITRUM AB
BE SEMICONDUCTOR INDUSTRIES	MICHELIN (CGDE)	TELE2 AB - B
BILLERUDKORSNAS AB	ORANGE	TELEFONICA DEUTSCHLAND HOLDING
COMPAGNIE DE SAINT GOBAIN	ORION OYJ - B	TELIA CO AB
DANONE	QIAGEN N.V.	UNITED INTERNET AG - REG
DEUTSCHE POST AG - REG	RANDSTAD HOLDING NV	VEOLIA ENVIRONNEMENT
EDP-ENERGIAS DE PORTUGAL SA	SANOFI AVENTIS	VOLVO AB - B
ELEKTA AB - B	SIEMENS AG - REG	WIENERBERGER AG

THEAM Quant - Equity Eurozone DEFI

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
7 502 772	97.50%	BNP PARIBAS SA, FRANCE	EUR	07/12/2023	EUR- ESTR + SPREAD	BNP Paribas DEFI Equity Eurozone Long Net TR (BNPIDFZT Index)
6 515 020	84.67%	BNP PARIBAS SA, FRANCE	EUR	10/06/2024	PERFORMANCE OF BASKET SHARES (*)	EUR- ESTR + SPREAD
					Net unrealised gain (in EUR)	101 372

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

ALLIANZ SE - REG	EVONIK INDUSTRIES AG	POSTE ITALIANE SPA
ASSICURAZIONI GENERALI	FINECOBANK SPA	PROSUS NV
AXA SA	INFRASTRUTTURE WIRELESS ITAL	SIEMENS AG - REG
BAYERISCHE MOTOREN WERKE AG	KBC GROEP NV	SNAM SPA
BPER BANCA	KONINKLIJKE PHILIPS NV	TOTAL SA
DANONE	NEXI SPA	UNICREDIT S.P.A.
EDP-ENERGIAS DE PORTUGAL SA	ENEL SPA	

THEAM QUANT

Notes to the financial statements at 30/06/2023

THEAM Quant - Equity Eurozone GURU

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
166 246 935	85.28%	SOCIÉTÉ GÉNÉRALE PARIS, FRANCE	EUR	27/07/2023	PERFORMANCE OF BASKET OF SHARES (*)	EUR - ESTR +SPREAD
189 221 960	97.07%	BNP PARIBAS SA, FRANCE	EUR	05/12/2023	EUR- ESTR + SPREAD	BNP Paribas GURU® Eurozone ESG NTR EUR Index (BNPIGEZ Index)
					Net unrealised loss (in EUR)	(8 845 741)

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

ABN AMRO GROUP NV - CVA	EURONEXT NV - W/I	KONINKLIJKE KPN NV
ALLIANZ SE - REG	FRESENIUS SE & CO KGAA	KONINKLIJKE PHILIPS NV
ASML HOLDING NV	HUGO BOSS AG - ORD	MERCK KGAA
AXA SA	INFINEON TECHNOLOGIES AG	NORDEA BANK ABP
BNP PARIBAS	ING GROEP NV	SANOFI AVENTIS
E.ON SE	KBC GROEP NV	SOCIETE GENERALE SA
EDP-ENERGIAS DE PORTUGAL SA	KERING	STELLANTIS NV
ELISA OYJ	KONINKLIJKE AHOLD DELHAIZE N	WOLTERS KLUWER

THEAM Quant - Equity GURU Long Short

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
8 006 152	99.72%	BNP PARIBAS SA, FRANCE	EUR	12/12/2023	EUR- ESTR + SPREAD	BNP Paribas GURU Equity L/S TR Index (BNPIGLST Index)
7 500 000	93.41%	BNP PARIBAS SA, FRANCE	EUR	18/03/2024	PERFORMANCE OF BASKET SHARES (*)	EUR- ESTR + SPREAD
					Net unrealised loss (in EUR)	(43 163)

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

AGEAS	FRESENIUS SE & CO KGAA	SCHNEIDER ELECTRIC SE
ALLIANZ SE - REG	KONINKLIJKE PHILIPS NV	SIEMENS AG - REG
ASR NEDERLAND NV	MUENCHENER RUECKVERSICHERUNG AG - REG	SIEMENS HEALTHINEERS AG
AXA SA	NORDEA BANK ABP	STELLANTIS NV
DANONE	SANOFI AVENTIS	TOTAL SA
E.ON SE	SAP SE	WOLTERS KLUWER
ENGIE	FORTUM OYJ	

THEAM QUANT

Notes to the financial statements at 30/06/2023

THEAM Quant - Equity iESG Eurozone Income Defensive

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
66 400 125	97.00%	BNP PARIBAS SA, FRANCE	EUR	18/09/2023	EUR- ESTR + SPREAD	Dynamic Strategy based on BNP Paribas High Dividend Eurozone ESG Index (BNPIFEDZ Index)
60 800 004	88.82%	BNP PARIBAS SA, FRANCE	EUR	31/01/2024	PERFORMANCE OF BASKET SHARES (*)	EUR- ESTR + SPREAD
					Net unrealised gain (in EUR)	3 048 146

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

ASR NEDERLAND NV	NORDEA BANK ABP	SVENSKA CELLULOSA AB SCA - B
ASSICURAZIONI GENERALI	SIEMENS AG - REG	SVENSKA HANDELSBANKEN - A
ENEL SPA	SIEMENS HEALTHINEERS AG	TELIA CO AB
ESSITY AKTIEBOLAG - B	SKANDINAVISKA ENSKILDA BANK - A	TERNA SPA
HOLMEN AB-B	SKANSKA AB - B	UNICREDIT S.P.A.
HUSQVARNA AB - B	SKF AB-B	VOLVO AB - B
INTESA SANPAOLO	KONINKLIJKE PHILIPS NV	

THEAM Quant - Equity US DEFI

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
6 233 671	91.59%	BNP PARIBAS SA, FRANCE	USD	03/08/2023	USD-SOFR + SPREAD	BNP Paribas DEFI Equity US Long Net TR (BNPIDFUT Index)
6 000 016	88.16%	SOCIÉTÉ GÉNÉRALE LUXEMBOURG, LUXEMBOURG	USD	14/05/2024	PERFORMANCE OF BASKET SHARES (*)	USD-SOFR + SPREAD
					Net unrealised gain (in USD)	434 025

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

AEGON NV	INFINEON TECHNOLOGIES AG	NN GROUP NV - W/I
ASR NEDERLAND NV	ING GROEP NV	SAP SE
BAYERISCHE MOTOREN WERKE AG	KONINKLIJKE AHOLD DELHAIZE N	SIEMENS AG - REG
COMMERZBANK AG	KONINKLIJKE KPN NV	SYMRISE AG
E.ON SE	KONINKLIJKE PHILIPS NV	WOLTERS KLUWER
FRESENIUS SE & CO KGAA	MERCK KGAA	HENKEL AG & CO KGAA VORZUG

THEAM QUANT

Notes to the financial statements at 30/06/2023

THEAM Quant - Equity US Factor Defensive

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
5 434 047	95.31%	BNP PARIBAS SA, FRANCE	USD	14/11/2023	USD-SOFR + SPREAD	Dynamic Strategy based on BNP Paribas DEFI Equity US Long Net TR (BNPIDFUT Index)
4 799 993	84.19%	BANK OF AMERICA SECURITIES EUROPE, FRANCE	USD	17/07/2023	PERFORMANCE OF BASKET SHARES (*)	USD-SOFR + SPREAD
					Net unrealised gain (in USD)	154 493

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

ADOBE INC	INTEL CORP	SWEDISH ORPHAN BIOVITRUM AB
ALPHABET INC - C	KONINKLIJKE AHOLD DELHAIZE N	TELIA CO AB
ATLAS COPCO AB-B	KONINKLIJKE KPN NV	TESLA INC
AUTOZONE INC	MERCK KGAA	VALMET OYJ
BE SEMICONDUCTOR INDUSTRIES	PPG INDUSTRIES INC	VERTEX PHARMACEUTICALS INC
BOLIDEN AB	QORVO INC	VOESTALPINE AG
COCA-COLA EUROPACIFIC PARTNE	SALESFORCE.COM INC	BAYERISCHE MOTOREN WERKE-PRF
DEUTSCHE POST AG-REG	HENKEL AG & CO KGAA	

THEAM Quant - Equity US GURU

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
11 199 986	87.46%	BANK OF AMERICA SECURITIES EUROPE, FRANCE	USD	25/10/2023	PERFORMANCE OF BASKET SHARES (*)	USD-SOFR + SPREAD
11 918 630	93.07%	BNP PARIBAS SA, FRANCE	USD	05/12/2023	USD-SOFR + SPREAD	BNP Paribas GURU® US ESG NTR USD Index (BNPIGUS Index)
					Net unrealised gain (in USD)	1 212 320

THEAM QUANT

Notes to the financial statements at 30/06/2023

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

ADOBE INC	E.ON SE	SERVICENOW INC
ADVANCED MICRO DEVICES	INFINEON TECHNOLOGIES AG	SKF AB-B
ALPHABET INC A	INTEL CORP	TELEFONICA DEUTSCHLAND HOLDING
ALPHABET INC - C	MERCEDES BENZ GROUP AG	TESLA INC
ARCADIS NV	MODERNA INC	VERTEX PHARMACEUTICALS INC
ATLAS COPCO AB-A	QIAGEN N.V.	VOLVO AB - B
CARL ZEISS MEDITEC AG - BR	SALESFORCE.COM INC	WIENERBERGER AG
COCA-COLA EUROPACIFIC PARTNE	DELIVERY HERO SE	

THEAM Quant - Equity US Premium Income

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
21 999 970	87.84%	BANK OF AMERICA SECURITIES EUROPE, FRANCE	USD	21/07/2023	PERFORMANCE OF BASKET SHARES (*)	USD-SOFR + SPREAD
24 108 916	96.26%	BNP PARIBAS, FRANCE	USD	06/12/2023	-	BNP Paribas Stock Put Write US Index (BNPISPUS Index)
					Net unrealised gain (in USD)	1 656 965

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

ADVANCED MICRO DEVICES	EPIROC AB-B	SALESFORCE.COM INC
ASML HOLDING NV	HENKEL AG & CO KGAA	SERVICENOW INC
ATLAS COPCO AB-B	HOLMEN AB-B	SKANDINAVISKA ENSKILDA BANK - A
BE SEMICONDUCTOR INDUSTRIES	KONINKLIJKE AHOLD DELHAIZE N	SKANSKA AB - B
BOOKING HOLDINGS INC	MERCK KGAA	SOCIETE GENERALE SA
CADENCE DESIGN SYS INC	MICHELIN (CGDE)	TELIA CO AB
COCA-COLA EUROPACIFIC PARTNE	QORVO INC	WALT DISNEY CO
DELIVERY HERO SE	DEUTSCHE POST AG-REG	

THEAM QUANT

Notes to the financial statements at 30/06/2023

THEAM Quant - Equity World DEFI

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
2 928 658	93.66%	BNP PARIBAS SA, FRANCE	USD	17/08/2023	USD-SOFR + SPREAD	BNP Paribas DEFI Equity World Long Net TR Index (BNPIDFWT Index)
2 744 497	87.77%	BANK OF AMERICA SECURITIES EUROPE, FRANCE	USD	16/11/2023	PERFORMANCE OF BASKET SHARES (*)	USD-SOFR + SPREAD
					Net unrealised gain (in USD)	77 588

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

ADOBE INC	EPIROC AB-B	QORVO INC
ADVANCED MICRO DEVICES	FOX CORP - CLASS B	SIEMENS AG - REG
ATLAS COPCO AB-B	HENKEL AG & CO KGAA	SKANDINAVISKA ENSKILDA BANK - A
BE SEMICONDUCTOR INDUSTRIES	HERSHEY CO/THE	STARBUCKS CORP
CHECK POINT SOFTWARE TECHNOLOGIE	INTUITIVE SURGICAL INC	SWEDISH ORPHAN BIOVITRUM AB
COCA-COLA EUROPACIFIC PARTNE	MERCK KGAA	TELIA CO AB
DEUTSCHE LUFTHANSA - REG	MICROCHIP TECHNOLOGY INC	WALT DISNEY CO
DEUTSCHE POST AG-REG	PPG INDUSTRIES INC	BAYERISCHE MOTOREN WERKE-PRF
DUKE ENERGY CORP		

THEAM Quant - Equity World DEFI Market Neutral

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
23 082 120	103.99%	BNP PARIBAS SA, FRANCE	USD	20/09/2023	USD-SOFR + SPREAD	BNP PARIBAS DEFI EQUITY WORLD MARKET NEUTRAL 2X TR INDEX (BNPIDWM2 Index)
19 948 413	89.87%	SOCIÉTÉ GÉNÉRALE PARIS, FRANCE	USD	17/01/2024	PERFORMANCE OF BASKET SHARES (*)	USD-SOFR + SPREAD
					Net unrealised loss (in USD)	(2 169 073)

THEAM QUANT

Notes to the financial statements at 30/06/2023

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

ABN AMRO GROUP NV - CVA	E.ON SE	KONINKLIJKE PHILIPS NV
AEGON NV	FRESENIUS SE & CO KGAA	NOKIA OYJ
ALLIANZ SE - REG	HEIDELBERGCEMENT AG	PROSUS NV
ASM INTERNATIONAL NV	HUGO BOSS AG - ORD	SAP SE
DEUTSCHE BOERSE AG	INFINEON TECHNOLOGIES AG	SOLVAY SA
DEUTSCHE TELEKOM AG - REG	ING GROEP NV	WOLTERS KLUWER
DEUTSCHE POST AG - REG		

THEAM Quant - Equity World Employee Scheme III

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
550 354	107.30%	BNP PARIBAS, FRANCE	EUR	16/01/2024	-	Dynamic Strategy based on BNP Paribas WRE Total Return Index (BNPIRETE)
477 238	93.05%	BNP PARIBAS SA, FRANCE	EUR	23/01/2024	PERFORMANCE OF BASKET SHARES(*)	Ester Capi (EUR) RI 360 Days +SPREAD
					Net unrealised loss (in EUR)	(22 360)

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

AIR LIQUIDE SA	GETINGE AB - B	SIEMENS AG - REG
ASSA ABLOY AB - B	INTESA SANPAOLO	SIEMENS HEALTHINEERS AG
ASSICURAZIONI GENERALI	INVESTOR AB-B	SNAM SPA
BNP PARIBAS	JDE PEETS NV	SOCIETE GENERALE SA
BOLIDEN AB	KONINKLIJKE AHOLD DELHAIZE N	SVENSKA HANDELSBANKEN - A
DANONE	MICHELIN (CGDE)	TELIA CO AB
ELECTROLUX AB-B	NORDEA BANK ABP	TOTAL SA
ENEL SPA	SANOFI AVENTIS	UNICREDIT S.P.A.
ENI S.P.A.	SCHNEIDER ELECTRIC SE	VINCI SA
ERICSSON LM - B		

THEAM Quant - Equity World Global Goals

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
44 264 929	96.28%	BNP PARIBAS SA, FRANCE	USD	14/11/2023	USD-SOFR + SPREAD	BNP Paribas Equity Global Goals World NTR Index (BNPIGGWN Index)
40 999 992	89.18%	JP MORGAN, GERMANY	USD	16/05/2024	PERFORMANCE OF BASKET SHARES (*)	USD-SOFR + SPREAD
					Net unrealised gain (in USD)	443 326

THEAM QUANT

Notes to the financial statements at 30/06/2023

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

ABN AMRO GROUP NV - CVA	EURONEXT NV - W/I	PUMA SE
ASR NEDERLAND NV	EVONIK INDUSTRIES AG	QIAGEN N.V.
BANCO BPM SPA	FINECOBANK SPA	RANDSTAD HOLDING NV
BPER BANCA	KONINKLIJKE PHILIPS NV	SAMPO OYJ - A
CNH INDUSTRIAL NV	OUTOTEC OYJ	SYMRISE AG
COMMERZBANK AG	NN GROUP NV - W/I	UNICREDIT S.P.A.
ENEL SPA		

THEAM Quant - Equity World GURU

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
84 827 373	93.98%	BNP PARIBAS SA, FRANCE	USD	05/12/2023	USD-SOFR + SPREAD	BNP Paribas GURU® All Country ESG NTR USD Index (BNPIGAC Index)
84 000 000	93.06%	JP MORGAN, GERMANY	USD	29/01/2024	PERFORMANCE OF BASKET SHARES (*)	USD-SOFR + SPREAD
					Net unrealised gain (in USD)	4 561 080

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

AGEAS	CREDIT AGRICOLE SA	SANDVIK AB
ALLIANZ SE - REG	DANONE	SANOFI AVENTIS
AMUNDI SA	MICHELIN (CGDE)	SKANDINAVISKA ENSKILDA BANK - A
ASR NEDERLAND NV	NN GROUP NV - W/I	SOCIETE GENERALE SA
AXA SA	ORANGE	VEOLIA ENVIRONNEMENT
BNP PARIBAS	SAMPO OYJ - A	VINCI SA
BOLIDEN AB	BOUYGUES SA	

THEAM Quant - Europe Target Premium

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
238 992 379	95.81%	BNP PARIBAS SA, FRANCE	EUR	04/10/2023	-	Performance of a dynamic investment strategy based on options on the Euro Stoxx 50 Index
221 000 000	88.60%	JP MORGAN, GERMANY	EUR	10/11/2023	PERFORMANCE OF BASKET OF SHARES (*)	EUR - ESTR +SPREAD
					Net unrealised gain (in EUR)	4 050 272

THEAM QUANT

Notes to the financial statements at 30/06/2023

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

AMUNDI SA	E.ON SE	SANDVIK AB
AXA SA	EVONIK INDUSTRIES AG	SANOFI AVENTIS
BAYERISCHE MOTOREN WERKE AG	GETINGE AB - B	SIEMENS ENERGY AG
BNP PARIBAS	HEIDELBERGCEMENT AG	SKANDINAVISKA ENSKILDA BANK - A
BOLIDEN AB	ING GROEP NV	SKF AB-B
BOUYGUES SA	MICHELIN (CGDE)	SOCIETE GENERALE SA
COMPAGNIE DE SAINT GOBAIN	ORANGE	TELE2 AB - B
CREDIT AGRICOLE SA	PUMA SE	VEOLIA ENVIRONNEMENT
DAIMLER TRUCK HOLDING AG	RANDSTAD HOLDING NV	VINCI SA
DANONE		

THEAM Quant - Fixed Income Diversifier

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
36 860 192	86.82%	JP MORGAN, GERMANY	EUR	19/06/2024	PERFORMANCE OF BASKET SHARES(*)	Ester Capi (EUR) RI 360 Days +SPREAD
40 533 861	95.47%	BNP PARIBAS, FRANCE	EUR	29/08/2023	-	Performance of investment strategy
					Net unrealised gain (in EUR)	2 025 788

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

AMUNDI SA	HOLMEN AB-B	SKF AB-B
AXA SA	KBC GROEP NV	SOCIETE GENERALE SA
BNP PARIBAS	MICHELIN (CGDE)	SVENSKA HANDELSBANKEN - A
BOLIDEN AB	SANDVIK AB	TELE2 AB - B
BOUYGUES SA	SANOFI AVENTIS	VEOLIA ENVIRONNEMENT
CREDIT AGRICOLE SA	SKANDINAVISKA ENSKILDA BANK - A	VOLVO AB - B
DANONE		

THEAM QUANT

Notes to the financial statements at 30/06/2023

THEAM Quant - High Yield Europe Defensive

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
927 741	84.57%	BNP PARIBAS SA, FRANCE	EUR	07/09/2023	PERFORMANCE OF BASKET SHARES (*)	EUR- ESTR + SPREAD
1 059 453	96.58%	BNP PARIBAS, FRANCE	EUR	11/10/2023	-	Performance of a dynamic investment strategy based on BNP Paribas High Yield Europe 5Y Credit Index
					Net unrealised gain (in EUR)	42 940

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

ASML HOLDING NV	KONINKLIJKE AHOLD DELHAIZE N	PROSUS NV
CNH INDUSTRIAL NV	KONINKLIJKE KPN NV	SAP SE
DEUTSCHE POST AG-REG	KONINKLIJKE PHILIPS NV	SIEMENS AG - REG
DEUTSCHE TELEKOM AG - REG	MERCEDES BENZ GROUP AG	SIEMENS ENERGY AG
FORTUM OYJ	NOKIA OYJ	SIEMENS HEALTHINEERS AG
ING GROEP NV	NORDEA BANK ABP	STELLANTIS NV
JDE PEETS NV	KONE OYJ - B	

THEAM Quant - LFIS Selection

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
17 501 589	108.37%	BNP PARIBAS SA, FRANCE	EUR	20/10/2023	-	Calculation formulas of dynamic multi-asset systematic strategy
13 940 850	86.33%	BNP PARIBAS SA, HONG-KONG	EUR	03/07/2024	PERFORMANCE OF BASKET SHARES (*)	EUR- ESTR + SPREAD
					Net unrealised loss (in EUR)	(1 613 952)

THEAM QUANT

Notes to the financial statements at 30/06/2023

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

ADOBE INC	EDWARDS LIFESCIENCES CORP	REGENERON PHARMACEUTICALS
AIR LIQUIDE SA	ENEL SPA	SALESFORCE.COM INC
ALPHABET INC - C	ENI S.P.A.	SCHNEIDER ELECTRIC SE
AMAZON.COM INC	FORTINET INC	SNAM SPA
APPLE INC	INTESA SANPAOLO	SOCIETE GENERALE SA
ASSICURAZIONI GENERALI	INTUITIVE SURGICAL INC	SYNOPSYS INC
BANK OF AMERICA CORP	KLA TENCOR CORP	TESLA INC
BNP PARIBAS	MICHELIN (CGDE)	TOTAL SA
BOOKING HOLDINGS INC	MICROSOFT CORP	UNICREDIT S.P.A.
CADENCE DESIGN SYS INC	NVIDIA CORP	VERISIGN INC
DANONE	PAYPAL HOLDINGS INC - W/I	VINCI SA

THEAM Quant - Multi Asset Artificial Intelligence

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
15 500 000	97.54%	J.P. MORGAN AG, LUXEMBOURG	EUR	22/01/2024	PERFORMANCE OF BASKET SHARES (*)	EUR- ESTR + SPREAD
16 457 032	103.56%	BNP PARIBAS SA, FRANCE	EUR	19/02/2024	-	Calculation formulas of dynamic multi-asset systematic strategy
					Net unrealised gain (in EUR)	508 787

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

ABN AMRO GROUP NV - CVA	MICHELIN (CGDE)	SKF AB-B
AMUNDI SA	ORANGE	SOCIETE GENERALE SA
AXA SA	RANDSTAD HOLDING NV	SVENSKA HANDELSBANKEN - A
BOLIDEN AB	SANDVIK AB	VEOLIA ENVIRONNEMENT
BOUYGUES SA	SANOFI AVENTIS	VINCI SA
CREDIT AGRICOLE SA	SKANDINAVISKA ENSKILDA BANK - A	VOLVO AB - B
DANONE	GETINGE AB - B	

THEAM QUANT

Notes to the financial statements at 30/06/2023

THEAM Quant - Multi Asset Diversified

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
47 563 760	101.87%	BNP PARIBAS, FRANCE	EUR	28/07/2023	-	Performance of BNP Paribas Cross Asset Trend Vol 10% (BNPICT10 Index)
45 999 952	98.52%	JP MORGAN, GERMANY	EUR	09/11/2023	PERFORMANCE OF BASKET SHARES (*)	EUR- ESTR + SPREAD
					Net unrealised gain (in EUR)	2 743 236

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

AMUNDI SA	MERCK KGAA	SKF AB-B
AXA SA	MICHELIN (CGDE)	SOCIETE GENERALE SA
BOLIDEN AB	ORANGE	SVENSKA HANDELSBANKEN - A
BOUYGUES SA	SANDVIK AB	VEOLIA ENVIRONNEMENT
CREDIT AGRICOLE SA	SANOFI AVENTIS	VINCI SA
DANONE	SKANDINAVISKA ENSKILDA BANK - A	VOLVO AB - B
MERCEDES BENZ GROUP AG		

THEAM Quant - Multi Asset Diversified Defensive

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
57 000 011	76.32%	BNP PARIBAS SA, FRANCE	EUR	18/07/2023	PERFORMANCE OF BASKET OF SHARES (*)	EUR - ESTR + SPREAD
70 147 179	93.92%	BNP PARIBAS, FRANCE	EUR	26/10/2023	-	Calculation formulas of dynamic multi-asset systematic strategy
10 164 890	13.61%	BNP PARIBAS SA, FRANCE	EUR	15/02/2024	PERFORMANCE OF BASKET SHARES (*)	EUR- ESTR + SPREAD
					Net unrealised loss (in EUR)	(234 360)

THEAM QUANT

Notes to the financial statements at 30/06/2023

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

ALPHABET INC - C	FORTINET INC	QORVO INC
AMAZON.COM INC	GARTNER INC	REGENERON PHARMACEUTICALS
ANSYS INC	HOLOGIC INC	SALESFORCE.COM INC
APPLE INC	ILLUMINA INC	SKANDINAVISKA ENSKILDA BANK - A
ASSICURAZIONI GENERALI	INCYTE CORP	SNAM SPA
AUTODESK INC	INTESA SANPAOLO	SYNOPSIS INC
AUTOZONE INC	INTUITIVE SURGICAL INC	TAKE-TWO INTERACTIVE SOFTWARE
CADENCE DESIGN SYS INC	KEYSIGHT TECHNOLOGIES IN-W/I	TERNA SPA
DEXCOM INC	MONCLER SPA	TESLA INC
ENEL SPA	NEXI SPA	ULTA BEAUTY INC
ENI S.P.A.	POSTE ITALIANE SPA	UNICREDIT S.P.A.
ESSITY AKTIEBOLAG - B	PTC INC	VOLVO AB - B

THEAM Quant - Raw Materials Income

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
3 394 339	95.55%	BNP PARIBAS, FRANCE	USD	13/07/2023	-	Performance linked to BNP PARIBAS DR ALPHA EX-AGRICULTURE AND LIVESTOCK INDEX (BNPIDRXA Index)
					Net unrealised gain (in USD)	153 051

THEAM Quant - World Climate Carbon Offset Plan

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
983 115 174	95.40%	BNP PARIBAS SA, FRANCE	USD	20/11/2023	USD-SOFR + SPREAD	BNP Paribas Equity World Climate Care NTR Index (BNPIEWCC Index)
954 793 643	92.65%	BNP PARIBAS SA, FRANCE	USD	13/06/2024	PERFORMANCE OF BASKET SHARES (*)	USD-SOFR + SPREAD
					Net unrealised gain (in USD)	746 053

Notes to the financial statements at 30/06/2023

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

ADOBE INC	ESSITY AKTIEBOLAG - B	PAYCHEX INC
ADVANCED MICRO DEVICES	INTEL CORP	PAYPAL HOLDINGS INC - W/I
ALPHABET INC - C	INTUITIVE SURGICAL INC	PEPSICO INC
APPLE INC	KEYSIGHT TECHNOLOGIES IN-W/I	PFIZER INC
ARISTA NETWORKS INC	LINDE PLC	SKANDINAVISKA ENSKILDA BANK - A
AUTOZONE INC	LULULEMON ATHLETICA INC	TELIA CO AB
BANK OF AMERICA CORP	MARSH & MCLENNAN COS	TESLA INC
CADENCE DESIGN SYS INC	MCDONALDS CORP	TEXAS INSTRUMENTS INC
CENTENE CORP	MICROSOFT CORP	VERISIGN INC
COSTCO WHOLESALE CORP	NVIDIA CORP	VERTEX PHARMACEUTICALS INC
DELTA AIR LINES INC		

Counterparty to Swaps contracts:

Bank of America Securities Europe, France
 BNP Paribas SA, France
 BNP Paribas SA, Hong Kong
 BNP Paribas, France
 J.P. Morgan AG, Luxembourg
 JP Morgan, Germany
 Société Générale Luxembourg, Luxembourg
 Société Générale Paris, France

Note 12 - Global overview of collateral

As at 30 June 2023, the SICAV pledged the following collateral in favour of financial instruments counterparties:

Sub-fund	Currency	OTC collateral	Type of collateral
THEAM Quant - Alpha Commodity	USD	371 000	Cash
THEAM Quant - Equity Europe Climate Care Protection 90%	EUR	3 380 000	Cash
THEAM Quant - Equity Eurozone GURU	EUR	11 980 000	Cash
THEAM Quant - Equity World DEFI Market Neutral	USD	1 913 000	Cash
THEAM Quant - Equity World Employee Scheme III	EUR	30 000	Cash
THEAM Quant - Equity World Global Goals	USD	590 000	Cash
THEAM Quant - Europe Target Premium	EUR	810 000	Cash
THEAM Quant - LFIS Selection	EUR	1 190 000	Cash
THEAM Quant - Multi Asset Artificial Intelligence	EUR	780 000	Cash
THEAM Quant - Multi Asset Diversified	EUR	1 130 000	Cash
THEAM Quant - World Climate Carbon Offset Plan	USD	1 007 000	Cash

As at 30 June 2023, the counterparties to financial instruments pledged the following collateral in favour of the SICAV:

Sub-fund	Currency	OTC collateral	Type of collateral
THEAM Quant - Alpha Commodity	USD	2 505 000	Cash
THEAM Quant - Bond Europe Climate Carbon Offset Plan	EUR	290 000	Cash
THEAM Quant - Cross Asset High Focus	EUR	6 720 000	Cash
THEAM Quant - Equity Europe Climate Care	EUR	6 000 000	Cash

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Notes to the financial statements at 30/06/2023

Sub-fund	Currency	OTC collateral	Type of collateral
THEAM Quant - Equity Europe DEFI	EUR	520 000	Cash
THEAM Quant - Equity Europe Factor Defensive	EUR	3 430 000	Cash
THEAM Quant - Equity Europe GURU	EUR	6 190 000	Cash
THEAM Quant - Equity Eurozone GURU	EUR	3 020 000	Cash
THEAM Quant - Equity iESG Eurozone Income Defensive	EUR	3 140 000	Cash
THEAM Quant - Equity US DEFI	USD	417 000	Cash
THEAM Quant - Equity US Factor Defensive	USD	141 830	Cash
THEAM Quant - Equity US GURU	USD	1 103 000	Cash
THEAM Quant - Equity US Premium Income	USD	1 760 032	Cash
THEAM Quant - Equity World DEFI	USD	151 000	Cash
THEAM Quant - Equity World Global Goals	USD	1 234 000	Cash
THEAM Quant - Equity World GURU	USD	4 105 093	Cash
THEAM Quant - Europe Target Premium	EUR	21 910 000	Cash
THEAM Quant - Fixed Income Diversifier	EUR	2 450 000	Cash
THEAM Quant - High Yield Europe Defensive	EUR	30 000	Cash
THEAM Quant - Multi Asset Artificial Intelligence	EUR	1 520 000	Cash
THEAM Quant - Multi Asset Diversified	EUR	4 120 000	Cash
THEAM Quant - Multi Asset Diversified Defensive	EUR	250 000	Cash
THEAM Quant - World Climate Carbon Offset Plan	USD	5 126 000	Cash

Note 13 - Performance fees

The Sub-fund pays out of its assets a Performance Fee to the Management Company. A part of this Performance Fee limited to 50% of the Performance Fee may be paid out by the Management Company to the Investment Adviser, in addition to the Investment Adviser fee.

Performance Fees provision is adjusted on each Valuation Day during the fiscal year.

The Performance Fee is equal to the percentage of the positive difference between the performance of the Sub-fund and the Hurdle Rate of the Net Asset Value per Share of the Class multiplied by the number of Shares outstanding in respect of each Performance Period subject to a High Water Mark Model.

If the Net Asset Value per Share of a given Class underperforms the Hurdle Rate during a Performance Period as described below, the provisions made in respect of the Performance Fee is reduced accordingly. If these provisions fall to zero, no Performance Fee is payable.

The High Water Mark is the greater of:

- a) the highest Net Asset Value per Share at the end of a Performance Period on which a Performance Fee has been paid; and
- b) the initial Net Asset Value.

If the Net Asset Value is lower than the High Water Mark no provision for the Performance Fee is made. When using this High Water Mark Model, a Performance Fee cannot be charged until previous losses are recovered and especially if a Class performance is negative during a Performance Period as described below.

The Performance Fee is calculated on the basis of the Net Asset Value after deduction of all expenses, liabilities, and Management Fees (but not Performance Fee).

In the event that a Shareholder redeems Shares prior to the end of a Performance Period, any accrued but unpaid Performance Fee in respect of such Shares will be kept and paid to the Management Company at the end of the relevant Performance Period.

Notes to the financial statements at 30/06/2023

The Performance Fee is payable annually at most in arrears in respect of each Performance Period. For a given Class, the first Performance Period will be from the latest date between the ABSOLUTE ALPHA Restructuring Date and the Class Launch Date (the “Class Performance Fee Starting Date”) until the end of the first full Fiscal Year at which a Performance Fee is payable following the Class Performance Fee Starting Date.

The subsequent Performance Period starts from the beginning of each following Fiscal Year until the end of the relevant Fiscal Year when a new Performance Fee is payable.

Performance fees payable by the Sub-fund THEAM Quant - LFIS Selection:

Summary table of the sub-funds with Performance fee

Sub-fund	Categories	Currency	Annual Performance Fee Rate	Hurdle Rate	Amount of performance fee charged for the period (in sub-fund currency)	Impact on the NAV of the share class of the performance fee charged for the period (in %)
THEAM Quant - LFIS Selection	Share “I Perf - ACC”	EUR	10%	€str*	0.00	0.00%
THEAM Quant - LFIS Selection	Share “I Perf USD RH - ACC”	USD	10%	SOFR**	0.00	0.00%
THEAM Quant - LFIS Selection	Share “J Perf - ACC”	EUR	10%	€str*	0.00	0.00%

* with “European Central Bank” as Benchmark Index administrator, Central Bank exempt from registration in the Benchmark Regulation register.

** with “Federal Reserve Bank of New York” as index administrator, Central Bank exempt from registration in the Benchmarks Regulation register.

Note 14 - 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 15 - List of Investment managers

As at 30 June 2023, all opened sub-funds are managed by BNP PARIBAS ASSET MANAGEMENT France.

Note 16 - 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 30/06/2023

Note 17 - 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 - Alpha Commodity

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	USD	371 000	Less than one day	N/A	Pooled	N/A
BNP PARIBAS	Cash	USD	405 000	Less than one day	BNPP SA	N/A	No
J.P. MORGAN AG	Cash	USD	2 100 000	Less than one day	BNPP SA	N/A	No
Total (absolute value)		USD	2 876 000				

THEAM Quant - Bond Europe 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	EUR	290 000	Less than one day	BNPP SA	N/A	No
Total (absolute value)		EUR	290 000				

THEAM Quant - Cross Asset High Focus

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	6 720 000	Less than one day	BNPP SA	N/A	No
Total (absolute value)		EUR	6 720 000				

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	520 000	Less than one day	BNPP SA	N/A	No
J.P. MORGAN AG	Cash	EUR	5 480 000	Less than one day	BNPP SA	N/A	No
Total (absolute value)		EUR	6 000 000				

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	3 380 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		EUR	3 380 000				

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	520 000	Less than one day	BNPP SA	N/A	No
Total (absolute value)		EUR	520 000				

THEAM QUANT

Notes to the financial statements at 30/06/2023

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	1 450 000	Less than one day	BNPP SA	N/A	No
J.P. MORGAN AG	Cash	EUR	1 980 000	Less than one day	BNPP SA	N/A	No
Total (absolute value)		EUR	3 430 000				

THEAM Quant - Equity Eurozone DEFI

No collateral received or granted from 1 January 2023 to 30 June 2023.

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	140 000	Less than one day	BNPP SA	N/A	No
BOFA SECURITIES EUROPE SA	Cash	EUR	6 050 000	Less than one day	BNPP SA	N/A	No
Total (absolute value)		EUR	6 190 000				

THEAM Quant - Equity GURU Long Short

No collateral received or granted from 1 January 2023 to 30 June 2023.

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
BNP PARIBAS	Cash	EUR	3 020 000	Less than one day	BNPP SA	N/A	No
SOCIETE GENERALE PARIS	Cash	EUR	11 980 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		EUR	15 000 000				

THEAM Quant - Equity iESG 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	3 140 000	Less than one day	BNPP SA	N/A	No
Total (absolute value)		EUR	3 140 000				

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
BNP PARIBAS	Cash	USD	417 000	Less than one day	BNPP SA	N/A	No
Total (absolute value)		USD	417 000				

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	141 830	Less than one day	BNPP SA	N/A	No
Total (absolute value)		USD	141 830				

THEAM QUANT

Notes to the financial statements at 30/06/2023

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 PARIS	Cash	USD	646 000	Less than one day	BNPP SA	N/A	No
BOFA SECURITIES EUROPE SA	Cash	USD	457 000	Less than one day	BNPP SA	N/A	No
Total (absolute value)		USD	1 103 000				

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	794 000	Less than one day	BNPP SA	N/A	No
BOFA SECURITIES EUROPE SA	Cash	USD	966 032	Less than one day	BNPP SA	N/A	No
Total (absolute value)		USD	1 760 032				

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	151 000	Less than one day	BNPP SA	N/A	No
Total (absolute value)		USD	151 000				

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	1 577 000	Less than one day	N/A	Pooled	N/A
SOCIETE GENERALE	Cash	USD	336 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		USD	1 913 000				

THEAM Quant - Equity World Employee Scheme III

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	30 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		EUR	30 000				

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	1 234 000	Less than one day	BNPP SA	N/A	No
JP MORGAN AG	Cash	USD	590 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		USD	1 824 000				

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 PARIS	Cash	USD	4 080 000	Less than one day	BNPP SA	N/A	No
J.P. MORGAN AG	Cash	USD	25 093	Less than one day	BNPP SA	N/A	No
Total (absolute value)		USD	4 105 093				

THEAM QUANT

Notes to the financial statements at 30/06/2023

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	6 850 000	Less than one day	BNPP SA	N/A	No
JP MORGAN CHASE BANK	Cash	EUR	15 060 000	Less than one day	BNPP SA	N/A	No
JP MORGAN CHASE BANK	Cash	EUR	810 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		EUR	22 720 000				

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	1 590 000	Less than one day	BNPP SA	N/A	No
J.P. MORGAN AG	Cash	EUR	860 000	Less than one day	BNPP SA	N/A	No
Total (absolute value)		EUR	2 450 000				

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	30 000	Less than one day	BNPP SA	N/A	No
Total (absolute value)		EUR	30 000				

THEAM Quant - LFIS Selection

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	1 190 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		EUR	1 190 000				

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	780 000	Less than one day	N/A	Pooled	N/A
J.P. MORGAN AG	Cash	EUR	1 520 000	Less than one day	BNPP SA	N/A	No
Total (absolute value)		EUR	2 300 000				

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	1 130 000	Less than one day	N/A	Pooled	N/A
J.P. MORGAN AG	Cash	EUR	4 120 000	Less than one day	BNPP SA	N/A	No
Total (absolute value)		EUR	5 250 000				

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	250 000	Less than one day	BNPP SA	N/A	No
Total (absolute value)		EUR	250 000				

Notes to the financial statements at 30/06/2023

THEAM Quant - Raw Materials Income

No collateral received or granted from 1 January 2023 to 30 June 2023.

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	1 007 000	Less than one day	N/A	Pooled	N/A
BNP PARIBAS	Cash	USD	5 126 000	Less than one day	BNPP SA	N/A	No
Total (absolute value)		USD	6 133 000				

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 18 - Eligibility for the “Plan Epargne en Actions” (PEA)

Owing to their eligibility for French share savings schemes (PEA), the sub-funds of the Company listed below permanently invest at least 75% of their net assets in shares and rights that are eligible for the PEA and are issued by companies established in France, another Member State of the European Union or in Iceland or Norway and which are subject to corporation tax or an equivalent regime.

- Equity Europe Climate Care
- Equity Europe DEFI
- Equity Europe Factor Defensive
- Equity Europe Guru
- Equity Eurozone DEFI
- Equity Eurozone Factor Defensive (liquidated on 24 March 2023)
- Equity Eurozone Guru
- Equity Guru Long Short
- Equity iESG Eurozone Income Defensive
- Equity World Global Goals
- Europe Target Premium
- Multi Asset Diversified

Note 19 - Significant event

Since 24 February 2022, the Board of Directors has been very attentive to the consequences of the conflict between Russia and Ukraine and its impact on the energy shortage and food supplies in Europe. The Board of Directors closely monitors developments in terms of global outlook, market and financial risks in order to take all necessary measures in the interest of shareholders.

VIEWPOINT



BNP PARIBAS
ASSET MANAGEMENT

The sustainable
investor for a
changing world