

THEAM QUANT SICAV



SEMI-ANNUAL REPORT at 30/06/2024
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 Europe*, Paris (until 29 March 2024)

Members

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

Ms. Leila LHUISSIER, Product specialist SRI, Global Product Strategy, BNP PARIBAS ASSET MANAGEMENT Europe*

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

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

Management Company

BNP PARIBAS ASSET MANAGEMENT Europe* 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 Europe*, 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

Auditor

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

* As at 1 March 2024, the Company BNP PARIBAS ASSET MANAGEMENT France was renamed BNP PARIBAS ASSET MANAGEMENT Europe.

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 30/06/2024

		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		115 071 480	18 335 481	841 189 496	114 723 680
<i>Securities portfolio at cost price</i>		102 998 764	15 173 272	713 876 113	108 157 866
<i>Unrealised gain/(loss) on securities portfolio</i>		(1 608 557)	1 897 108	79 433 769	(3 389 116)
Securities portfolio at market value	2	101 390 207	17 070 380	793 309 882	104 768 750
Net Unrealised gain on financial instruments	10,11	7 427 518	747 116	13 010 409	9 665 420
Cash at banks and time deposits		6 194 282	516 278	34 485 546	0
Other assets		59 473	1 707	383 659	289 510
Liabilities		120 386	11 092	572 063	1 342 543
Bank overdrafts		0	0	0	558 237
Net Unrealised loss on financial instruments	10,11	0	0	0	0
Other liabilities		120 386	11 092	572 063	784 306
Net asset value		114 951 094	18 324 389	840 617 433	113 381 137
Statement of operations and changes in net assets					
Income on investments and assets	2	233 127	17 195	1 386 185	133 296
Management fees	3	227 865	15 615	855 579	383 275
Bank interest		31 084	4 960	39 242	73 987
Other fees	5	145 647	16 338	510 194	198 790
Taxes	6	5 877	920	42 738	13 738
Performance fees	13	0	0	0	0
Transaction fees	16	180 622	0	3 064	223 355
Distribution fees	4	0	0	0	0
Total expenses		591 095	37 833	1 450 817	893 145
Net result from investments		(357 968)	(20 638)	(64 632)	(759 849)
Net realised result on:					
Investments securities	2	7 167 622	2 513 525	120 812 399	11 202 930
Financial instruments	2	(14 327 203)	(4 436 645)	(214 824 504)	(4 235 194)
Net realised result		(7 517 549)	(1 943 758)	(94 076 737)	6 207 887
Movement on net unrealised gain/(loss) on:					
Investments securities	2	(8 778 892)	66 736	25 443 710	(10 718 740)
Financial instruments	2	12 184 207	1 713 884	48 021 078	7 699 406
Change in net assets due to operations		(4 112 234)	(163 138)	(20 611 949)	3 188 553
Net subscriptions/(redemptions)		(619 863)	0	(67 940 337)	(33 337 837)
Dividends paid	7	0	(4 095)	0	(763 189)
Increase/(Decrease) in net assets during the year/period		(4 732 097)	(167 233)	(88 552 286)	(30 912 473)
Net assets at the beginning of the financial year/period		119 683 191	18 491 622	929 169 719	144 293 610
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		114 951 094	18 324 389	840 617 433	113 381 137

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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 GURU
EUR	EUR	EUR	EUR	EUR	EUR
28 095 151	10 156 953	93 801 004	131 341 264	8 801 304	280 814 028
21 272 189	9 321 032	83 795 817	119 854 187	7 463 866	266 128 510
2 859 247	88 691	(2 271 937)	(954 519)	929 702	(4 260 102)
24 131 436	9 409 723	81 523 880	118 899 668	8 393 568	261 868 408
0	0	7 529 179	0	0	12 766 339
3 859 632	740 589	4 620 980	12 157 538	406 241	6 027 769
104 083	6 641	126 965	284 058	1 495	151 512
2 214 540	67 510	320 005	6 346 138	67 786	604 938
0	0	0	0	0	0
2 050 021	57 551	0	790 675	60 219	0
164 519	9 959	320 005	5 555 463	7 567	604 938
25 880 611	10 089 443	93 480 999	124 995 126	8 733 518	280 209 090
62 733	15 587	126 043	148 374	6 262	341 207
161 751	16 469	246 615	701 029	13 842	514 580
437	518	64 537	141 081	4 626	204 087
44 097	12 079	108 578	204 683	6 937	408 655
5 946	489	7 065	28 636	478	27 461
0	0	0	0	0	0
0	0	60 740	58 480	0	350 567
0	0	0	2 543	0	0
212 231	29 555	487 535	1 136 452	25 883	1 505 350
(149 498)	(13 968)	(361 492)	(988 078)	(19 621)	(1 164 143)
3 998 766	1 803 250	3 652 438	6 337 820	452 966	25 819 437
(3 619 065)	225 802	1 357 806	14 545 841	152 800	14 903 903
230 203	2 015 084	4 648 752	19 895 583	586 145	39 559 197
(272 842)	(1 122 697)	(3 471 415)	(7 815 000)	116 009	(18 272 248)
468 681	(56 976)	3 730 756	471 489	(148 678)	6 929 560
426 042	835 411	4 908 093	12 552 072	553 476	28 216 509
(1 343 840)	(107 163)	5 167 729	(11 391 061)	200	18 080 406
0	0	(615 917)	(281 429)	(306)	(46 939)
(917 798)	728 248	9 459 905	879 582	553 370	46 249 976
26 798 409	9 361 195	84 021 094	124 115 544	8 180 148	233 959 114
0	0	0	0	0	0
25 880 611	10 089 443	93 480 999	124 995 126	8 733 518	280 209 090

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Financial statements at 30/06/2024

		THEAM Quant - Equity iESG Eurozone Income Defensive	THEAM Quant - Equity US DEFI	THEAM Quant - Equity US Factor Defensive	THEAM Quant - Equity US GURU
	Expressed in Notes	EUR	USD	USD	USD
Statement of net assets					
Assets		68 015 823	8 365 877	6 375 628	11 997 369
<i>Securities portfolio at cost price</i>		66 910 662	7 885 209	5 803 416	9 137 612
<i>Unrealised gain/(loss) on securities portfolio</i>		(2 423 160)	(159 606)	(134 478)	587 808
Securities portfolio at market value	2	64 487 502	7 725 603	5 668 938	9 725 420
Net Unrealised gain on financial instruments	10,11	1 395 765	301 984	482 550	1 264 442
Cash at banks and time deposits		2 102 394	333 446	220 615	985 272
Other assets		30 162	4 844	3 525	22 235
Liabilities		87 491	8 320	17 314	35 873
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	10,11	0	0	0	0
Other liabilities		87 491	8 320	17 314	35 873
Net asset value		67 928 332	8 357 557	6 358 314	11 961 496
Statement of operations and changes in net assets					
Income on investments and assets	2	96 509	24 988	11 482	18 226
Management fees	3	174 489	13 400	22 424	53 094
Bank interest		44 572	8 350	6 841	19 642
Other fees	5	79 507	10 364	8 611	18 210
Taxes	6	3 222	406	731	1 802
Performance fees	13	0	0	0	0
Transaction fees	16	79 936	0	2 291	0
Distribution fees	4	0	0	0	0
Total expenses		381 726	32 520	40 898	92 748
Net result from investments		(285 217)	(7 532)	(29 416)	(74 522)
Net realised result on:					
Investments securities	2	5 369 758	1 201 953	341 335	1 104 444
Financial instruments	2	3 191 595	(130 918)	690 852	351 819
Net realised result		8 276 136	1 063 503	1 002 771	1 381 741
Movement on net unrealised gain/(loss) on:					
Investments securities	2	(6 328 631)	(566 216)	(557 813)	(857 542)
Financial instruments	2	1 563 630	458 307	191 804	1 435 847
Change in net assets due to operations		3 511 135	955 594	636 762	1 960 046
Net subscriptions/(redemptions)		(41 525)	0	(54 206)	(2 513 356)
Dividends paid	7	(319 876)	0	0	(7 630)
Increase/(Decrease) in net assets during the year/period		3 149 734	955 594	582 556	(560 940)
Net assets at the beginning of the financial year/period		64 778 598	7 401 963	5 775 758	12 522 436
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		67 928 332	8 357 557	6 358 314	11 961 496

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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	THEAM Quant - Equity World Global Goals	THEAM Quant - Equity World GURU
USD	USD	USD	EUR	USD	USD
26 992 756	3 780 763	18 828 177	423 382	0	110 725 201
23 982 252	3 113 439	15 762 445	364 019	0	95 271 112
973 170	194 466	(50 532)	27 847	0	8 389 356
24 955 422	3 307 905	15 711 913	391 866	0	103 660 468
0	240 749	2 138 699	0	0	6 789 122
2 026 342	229 702	968 324	31 332	0	242 712
10 992	2 407	9 241	184	0	32 899
652 234	3 741	20 014	52 013	0	1 082 388
0	0	0	0	0	0
585 283	0	0	51 668	0	0
66 951	3 741	20 014	345	0	1 082 388
26 340 522	3 777 022	18 808 163	371 369	0	109 642 813
57 908	9 164	51 157	483	151 974	71 946
66 572	6 270	38 167	656	118 888	487 979
54 273	1 019	11 857	491	78 180	129 999
33 063	4 491	25 772	188	54 048	145 145
1 314	193	1 104	90	1 923	16 044
0	0	0	0	0	0
0	0	23 954	0	66 129	5
0	0	0	0	0	0
155 222	11 973	100 854	1 425	319 168	779 172
(97 314)	(2 809)	(49 697)	(942)	(167 194)	(707 226)
4 011 732	106 852	2 366 931	58 785	12 026 394	4 650 248
(542 336)	123 516	(2 330 595)	13 850	(2 547 933)	(2 859 133)
3 372 082	227 559	(13 361)	71 693	9 311 267	1 083 889
(953 328)	15 012	(848 691)	(16 327)	(4 713 191)	5 206 634
(727 995)	124 097	1 703 774	(76 483)	(1 698 293)	4 657 129
1 690 759	366 668	841 722	(21 117)	2 899 783	10 947 652
(2 252 743)	3 602	(5 323 950)	0	(55 476 943)	13 348 226
0	(294)	0	0	0	(230 953)
(561 984)	369 976	(4 482 228)	(21 117)	(52 577 160)	24 064 925
26 902 506	3 407 046	23 290 391	392 486	52 577 160	85 577 888
0	0	0	0	0	0
26 340 522	3 777 022	18 808 163	371 369	0	109 642 813

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Financial statements at 30/06/2024

		THEAM Quant - Europe Target Premium	THEAM Quant - Fixed Income Diversifier	THEAM Quant - LFIS Selection	THEAM Quant - Multi Asset Diversified
	Expressed in Notes	EUR	EUR	EUR	EUR
Statement of net assets					
Assets		268 060 550	36 146 144	18 190 762	30 480 906
<i>Securities portfolio at cost price</i>		244 479 175	32 968 661	14 321 226	29 494 128
<i>Unrealised gain/(loss) on securities portfolio</i>		5 658 691	(718 284)	1 811 267	(1 272 943)
Securities portfolio at market value	2	250 137 866	32 250 377	16 132 493	28 221 185
Net Unrealised gain on financial instruments	10,11	10 513 974	4 069	0	1 014 872
Cash at banks and time deposits		7 312 574	3 877 326	2 053 953	1 237 575
Other assets		96 136	14 372	4 316	7 274
Liabilities		905 606	18 362	1 342 610	180 489
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	10,11	0	0	1 320 443	0
Other liabilities		905 606	18 362	22 167	180 489
Net asset value		267 154 944	36 127 782	16 848 152	30 300 417
Statement of operations and changes in net assets					
Income on investments and assets	2	295 995	49 448	36 145	44 475
Management fees	3	644 750	23 014	44 368	219 017
Bank interest		79 042	9 802	455	17 062
Other fees	5	312 572	32 023	20 532	57 467
Taxes	6	13 135	1 730	831	7 897
Performance fees	13	0	0	51	0
Transaction fees	16	65 341	15 782	0	19 408
Distribution fees	4	0	0	0	0
Total expenses		1 114 840	82 351	66 237	320 851
Net result from investments		(818 845)	(32 903)	(30 092)	(276 376)
Net realised result on:					
Investments securities	2	12 946 210	1 764 461	1 653 138	2 690 517
Financial instruments	2	(7 805 960)	(76 906)	(1 238 198)	(1 070 698)
Net realised result		4 321 405	1 654 652	384 848	1 343 443
Movement on net unrealised gain/(loss) on:					
Investments securities	2	(2 048 572)	(1 486 208)	410 634	(2 830 608)
Financial instruments	2	7 154 527	(213 582)	(316 918)	1 336 485
Change in net assets due to operations		9 427 360	(45 138)	478 564	(150 680)
Net subscriptions/(redemptions)		(5 166 552)	(4 998 826)	(187 338)	(6 013 941)
Dividends paid	7	0	(1 174)	0	0
Increase/(Decrease) in net assets during the year/period		4 260 808	(5 045 138)	291 226	(6 164 621)
Net assets at the beginning of the financial year/period		262 894 136	41 172 920	16 556 926	36 465 038
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		267 154 944	36 127 782	16 848 152	30 300 417

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THEAM Quant - Multi Asset Diversified Defensive	THEAM Quant - New Energy Opportunities	THEAM Quant - Raw Materials Income	THEAM Quant - World Climate Carbon Offset Plan	Combined
EUR	USD	USD	USD	EUR
65 009 984	82 933 826	3 498 529	802 536 561	3 124 951 591
58 666 297	58 723 278	3 316 308	695 354 684	2 745 219 746
(523 105)	943 233	45 494	44 833 976	127 291 411
58 143 192	59 666 511	3 361 802	740 188 660	2 872 511 157
4 510 112	0	0	30 256 663	106 785 178
2 127 229	4 529 000	134 828	31 135 547	125 410 532
229 451	18 738 315	1 899	955 691	20 244 724
619 108	20 687 608	53 061	1 775 657	37 571 604
0	570 300	0	0	1 090 357
0	4 556 608	50 185	0	9 175 061
619 108	15 560 700	2 876	1 775 657	27 306 186
64 390 876	62 246 218	3 445 468	800 760 904	3 087 379 987
132 310	20 085	3 453	846 417	4 291 759
384 098	52 419	4 185	1 968 634	7 254 194
76 787	19 533	0	652 531	1 707 157
117 594	29 783	4 254	1 266 134	3 758 899
16 398	3 189	251	83 942	279 732
0	0	0	0	51
78 676	0	0	0	1 210 074
0	0	0	0	2 543
673 553	104 924	8 690	3 971 241	14 212 650
(541 243)	(84 839)	(5 237)	(3 124 824)	(9 920 891)
2 588 781	4 438 504	99 047	151 944 108	380 440 707
(624 075)	(82 610)	(117 433)	(83 712 555)	(301 962 348)
1 423 463	4 271 055	(23 623)	65 106 729	68 557 468
(2 081 259)	870 465	(12 038)	(18 211 685)	(57 866 026)
2 751 385	(4 614 723)	53 170	(10 089 273)	84 460 062
2 093 589	526 797	17 509	36 805 771	95 151 504
(7 491 567)	60 050 000	(5 428)	9 945 422	(98 815 729)
(7 289)	0	0	(5 490 860)	(7 386 365)
(5 405 267)	60 576 797	12 081	41 260 333	(11 050 590)
69 796 143	1 669 421	3 433 387	759 500 571	3 067 813 939
0	0	0	0	30 616 638
64 390 876	62 246 218	3 445 468	800 760 904	3 087 379 987

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

THEAM Quant - Alpha Commodity	USD	USD	USD	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	51 653 751	119 683 191	114 951 094	
Net asset value per share				
Share "C EUR - ACC"	88.92	96.66	96.86	500.0000
Share "C EUR RH - ACC"	96.08	106.35	102.70	500.0000
Share "I - ACC"	125.09	141.67	138.18	601 789.0654
Share "I EUR - ACC"	89.66	98.10	98.62	3 045.8619
Share "I EUR RH - ACC"	115.97	129.15	125.13	143 162.6369
Share "J EUR RH - ACC"	113.14	125.90	122.01	91 820.0000
Share "Privilege - ACC"	96.50	109.19	106.44	500.0000
Share "Privilege EUR - ACC"	89.01	97.30	97.76	500.0000
Share "Privilege EUR RH - ACC"	96.18	107.05	103.65	500.0000
THEAM Quant - Bond Europe Climate Carbon Offset Plan	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	17 203 041	18 491 622	18 324 389	
Net asset value per share				
Share "C - DIS"	81.59	85.69	81.92	1 500.0000
Share "I - ACC"	82.65	89.09	88.26	1 500.0000
Share "J - ACC"	82.78	89.33	88.54	203 970.1357
Share "X - ACC"	8 294.23	8 961.10	8 888.46	1.0000
THEAM Quant - Cross Asset High Focus	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	667 312 469	929 169 719	840 617 433	
Net asset value per share				
Share "C - ACC"	0	96.65	94.02	500.0000
Share "I - ACC"	107.93	109.85	107.27	474 394.8965
Share "I CHF RH - ACC"	102.69	102.64	99.00	57 598.0000
Share "I USD - ACC"	104.23	109.83	104.06	2 785.0000
Share "I USD RH - ACC"	0	101.92	100.25	31 021.1188
Share "J - ACC"	110.51	112.72	110.20	809 682.9175
Share "J CHF RH - ACC"	0	94.60	91.30	1 200.0000
Share "J USD RH - ACC"	0	96.23	0	0
Share "M - ACC"	129.03	132.00	129.23	5 348 509.8819
Share "Privilege - ACC"	0	96.69	94.36	500.0000
THEAM Quant - Equity Europe Climate Care	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	163 748 939	144 293 610	113 381 137	
Net asset value per share				
Share "C - ACC"	117.05	130.95	133.70	196 506.4682
Share "C - DIS"	99.78	108.98	108.42	75 970.9857
Share "C MD - DIS"	79.81	84.95	84.60	124.2925
Share "I - ACC"	124.80	140.94	144.56	102 459.9518
Share "I GBP RH - ACC"	113.37	130.13	134.33	1 154.9461
Share "I MD - DIS"	94.69	102.79	103.34	261 956.6137
Share "I SEK - ACC"	146.58	0	0	0
Share "J - ACC"	102.64	116.17	119.28	100.0000
Share "Privilege - ACC"	103.53	116.69	119.58	100.0000
Share "Privilege - DIS"	90.34	99.41	99.28	746.4513
Share "X - ACC"	10 359.59	11 746.05	12 071.60	3 039.0000
Share "X - DIS"	9 572.23	10 596.63	10 613.26	1.1769

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
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	32 636 538	26 798 409	25 880 611	
Net asset value per share				
Share "Protected C - ACC"	92.37	95.26	96.89	7 234.0000
Share "Protected C - DIS"	87.52	89.38	90.91	263 411.8289
Share "Protected I - ACC"	93.71	97.55	99.67	12 368.3472

THEAM Quant - Equity Europe DEFI

	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	17 296 975	9 361 195	10 089 443	
Net asset value per share				
Share "C - ACC"	105.01	126.70	137.47	104.3281
Share "C - DIS"	94.15	0	0	0
Share "I - ACC"	125.96	153.27	167.00	60 244.9644
Share "J - ACC"	106.95	130.32	142.10	100.0000

THEAM Quant - Equity Europe Factor Defensive

	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	91 189 454	84 021 094	93 480 999	
Net asset value per share				
Share "C - ACC"	88.95	101.48	107.35	78 832.6192
Share "C - DIS"	97.17	106.62	108.45	9 718.2772
Share "C USD RH - ACC"	107.71	125.38	133.83	189.8223
Share "I - ACC"	92.26	106.04	112.58	592 415.5455
Share "I - DIS"	98.67	109.11	111.40	9 858.9550
Share "J - ACC"	93.80	108.21	115.08	100.0000
Share "J - DIS"	83.06	92.17	94.27	138 704.9469
Share "Privilege - ACC"	91.13	104.64	111.04	27 588.5653

THEAM Quant - Equity Europe GURU

	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	123 737 131	124 115 544	124 995 126	
Net asset value per share				
Share "C - ACC"	208.59	245.52	271.33	344 625.2123
Share "C - DIS"	100.81	115.81	124.88	79 576.0264
Share "C USD RH - ACC"	112.47	135.40	150.77	322.2144
Share "I - ACC"	318.91	378.66	420.29	21 828.7102
Share "I - DIS"	107.63	124.76	135.13	1 230.2323
Share "I SEK - ACC"	147.94	0	0	0
Share "Life - ACC"	138.40	164.38	182.47	1 500.0000
Share "N - ACC"	136.52	160.43	177.18	3 059.7774
Share "Privilege - ACC"	109.79	130.13	144.30	73 592.5296
Share "Privilege - DIS"	99.78	115.45	124.92	5 848.2648

THEAM Quant - Equity Eurozone DEFI

	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	16 031 150	8 180 148	8 733 518	
Net asset value per share				
Share "C - ACC"	116.38	140.89	149.73	2 500.0000
Share "C MD - DIS"	83.49	96.17	99.70	124.2128
Share "I - ACC"	120.47	147.09	156.96	2 500.0000
Share "J - ACC"	115.41	141.12	150.71	52 779.9886

THEAM QUANT

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

THEAM Quant - Equity Eurozone GURU	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	128 054 948	233 959 114	280 209 090	
Net asset value per share				
Share "C - ACC"	101.80	124.00	138.26	308 278.1309
Share "C USD RH - ACC"	104.92	131.01	147.23	100.0000
Share "I - ACC"	131.96	162.01	181.35	174 012.6874
Share "I MD - DIS"	0	0	107.05	29 271.4450
Share "J - ACC"	140.24	172.61	193.44	874 585.1540
Share "Privilege - ACC"	105.23	129.01	144.30	233 526.1948
THEAM Quant - Equity iESG Eurozone Income Defensive	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	75 462 421	64 778 598	67 928 332	
Net asset value per share				
Share "C - ACC"	72.07	80.05	84.04	7 224.7021
Share "I - ACC"	87.30	97.69	102.94	589 471.0836
Share "I - DIS"	58.52	62.40	62.74	132.6120
Share "I USD RH - ACC"	81.91	93.75	99.65	100.0000
Share "J - ACC"	86.18	96.70	102.03	1 000.0000
Share "J - DIS"	65.22	69.74	70.20	84 923.1908
Share "J GBP RH - DIS"	62.54	67.98	68.91	6 133.0015
Share "Privilege - ACC"	106.34	118.88	125.21	500.0000
THEAM Quant - Equity US DEFI	USD	USD	USD	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	10 744 700	7 401 963	8 357 557	
Net asset value per share				
Share "C - ACC"	129.33	158.98	178.75	100.0000
Share "I - ACC"	162.03	200.87	226.81	36 769.6146
THEAM Quant - Equity US Factor Defensive	USD	USD	USD	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	5 301 623	5 775 758	6 358 314	
Net asset value per share				
Share "C - ACC"	103.94	119.60	132.56	11 052.5347
Share "C EUR - ACC"	118.27	131.48	150.21	4 139.4913
Share "I - ACC"	106.34	123.27	137.15	30 329.9748
Share "I EUR RH - ACC"	101.86	115.34	127.36	492.1048

THEAM QUANT

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

THEAM Quant - Equity US GURU	USD	USD	USD	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	11 613 904	12 522 436	11 961 496	
Net asset value per share				
Share "C - ACC"	175.15	211.17	247.78	17 840.0126
Share "C - DIS"	119.67	142.68	165.70	2 863.8201
Share "C EUR - ACC"	161.07	187.62	226.90	1 794.5883
Share "C EUR RH - ACC"	139.39	163.75	190.73	2 672.5596
Share "I - ACC"	274.21	333.41	392.86	7 559.4238
Share "I - DIS"	128.51	154.53	0	0
Share "I EUR - ACC"	221.18	259.83	315.56	5 455.0355
Share "I EUR RH - ACC"	218.45	259.05	302.82	3 708.6631
Share "I SEK - ACC"	190.83	0	0	0
Share "Life EUR - ACC"	175.15	205.88	0	0
Share "Privilege - ACC"	121.38	147.36	173.50	138.9239
Share "Privilege - DIS"	113.50	136.27	158.81	260.4041
Share "Privilege RH EUR - ACC"	107.09	126.76	0	0
Share "X - ACC"	168.92	206.27	0	0

THEAM Quant - Equity US Premium Income	USD	USD	USD	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	24 158 442	26 902 506	26 340 522	
Net asset value per share				
Share "C - ACC"	114.10	124.29	131.93	532.5418
Share "C EUR RH - ACC"	105.31	112.60	118.67	953.9021
Share "I - ACC"	120.59	132.41	141.09	182 934.7689
Share "I EUR - ACC"	120.40	127.73	140.29	1 121.7458
Share "I EUR RH - ACC"	107.70	115.97	122.73	1 182.1792
Share "Privilege - ACC"	117.15	128.46	136.80	100.0000

THEAM Quant - Equity World DEFI	USD	USD	USD	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	2 753 066	3 407 046	3 777 022	
Net asset value per share				
Share "C EUR - ACC"	138.18	163.18	188.98	129.4059
Share "C EUR - DIS"	128.89	149.85	171.00	110.5194
Share "C EUR RH - ACC"	111.96	133.31	148.63	100.0000
Share "I - ACC"	139.10	171.48	193.48	10 000.0000
Share "I EUR RH - ACC"	123.55	148.37	166.07	10 000.0000

THEAM Quant - Equity World DEFI Market Neutral	USD	USD	USD	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	39 901 385	23 290 391	18 808 163	
Net asset value per share				
Share "C - ACC"	95.29	95.05	98.83	7 505.4503
Share "C EUR RH - ACC"	82.03	80.40	82.88	2 673.2156
Share "I - ACC"	99.47	100.06	104.48	169 604.3056
Share "I EUR RH - DIS"	95.74	92.76	96.16	1 062.5369
Share "I GBP RH - ACC"	87.82	0	0	0

THEAM Quant - Equity World Employee Scheme III	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	546 027	392 486	371 369	
Net asset value per share				
Share "C - ACC"	109.21	78.50	74.27	5 000.0000

THEAM QUANT

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

THEAM Quant - Equity World Global Goals	USD	USD	USD	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	45 924 813	52 577 160	0	
Net asset value per share				
Share "C - ACC"	115.15	137.68	0	0
Share "C - DIS"	107.20	126.22	0	0
Share "C EUR - ACC"	133.91	154.70	0	0
Share "C EUR - DIS"	124.99	142.15	0	0
Share "I - ACC"	120.75	145.75	0	0
Share "I EUR - ACC"	154.89	180.63	0	0
Share "I EUR RH - ACC"	108.90	0	0	0
Share "J EUR - ACC"	120.60	140.95	0	0
Share "Privilege - DIS"	111.33	132.07	0	0
Share "X - ACC"	11 630.70	14 094.53	0	0
Share "X - DIS"	11 780.64	14 058.01	0	0
THEAM Quant - Equity World GURU	USD	USD	USD	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	90 034 273	85 577 888	109 642 813	
Net asset value per share				
Share "C - ACC"	170.27	212.83	239.58	14 233.8213
Share "C - DIS"	93.85	115.53	128.09	11 673.8259
Share "C EUR - ACC"	159.52	192.65	223.52	153 642.1330
Share "C EUR - DIS"	88.14	104.80	119.79	88 914.7420
Share "C EUR RH - ACC"	93.12	113.64	126.89	2 260.0030
Share "I - ACC"	187 663.44	236 897.93	267 970.16	18.7061
Share "I EUR - ACC"	175 782.30	214 387.50	249 952.83	139.3899
Share "Life EUR - ACC"	135.10	165.07	192.62	48 704.8620
Share "Privilege - ACC"	132.35	167.78	190.03	1.0000
Share "Privilege EUR - ACC"	122.30	148.95	173.54	11 884.5767
Share "Privilege EUR - DIS"	104.98	125.90	144.54	10 259.9148
Share "X - ACC"	139.98	178.20	201.95	1.0000
THEAM Quant - Europe Target Premium	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	259 322 943	262 894 136	267 154 944	
Net asset value per share				
Share "C - ACC"	94.92	108.51	112.33	23 549.7678
Share "C - DIS"	143.74	156.16	161.62	8 336.6369
Share "I - ACC"	97.33	112.16	116.53	2 205 396.2828
Share "I - DIS"	146.95	160.94	167.22	35 721.2749
Share "I CHF RH - ACC"	95.19	107.48	110.40	1 000.0000
Share "I GBP RH - ACC"	0	115.15	120.35	500.0000
THEAM Quant - Fixed Income Diversifier	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	42 627 070	41 172 920	36 127 782	
Net asset value per share				
Share "C - ACC"	99.22	100.29	99.93	3 000.0000
Share "I - ACC"	101.06	102.75	102.69	346 826.4172
Share "J - ACC"	101.36	103.17	103.15	1 000.0000
Share "J EUR - DIS"	97.37	97.85	96.70	1 042.0939
Share "Privilege - ACC"	95.87	97.24	97.06	100.0000

THEAM QUANT

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

THEAM Quant - LFIS Selection	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	16 535 235	16 556 926	16 848 152	
Net asset value per share				
Share "I - ACC"	88.89	88.51	91.06	183 941.0096
Share "I Perf - ACC"	94.51	94.10	0	0
Share "I Perf - DIS"	0	98.56	101.25	500.0000
Share "I Perf USD RH - ACC"	96.76	98.00	0	0
Share "J Perf - ACC"	94.62	94.44	0	0
Share "J Perf USD RH - ACC"	0	98.95	102.51	500.0000

THEAM Quant - Multi Asset Diversified	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	48 600 278	36 465 038	30 300 417	
Net asset value per share				
Share "C - ACC"	102.71	96.40	95.69	298 809.8863
Share "C - DIS"	78.90	73.33	72.79	15 726.4947
Share "I - ACC"	118.87	112.68	112.39	4 592.7698
Share "I - DIS"	84.14	0	0	0
Share "I GBP RH - ACC"	95.47	0	0	0
Share "I USD - ACC"	77.73	76.26	0	0
Share "I USD RH - ACC"	99.01	95.76	0	0
Share "J - ACC"	90.52	85.99	0	0
Share "Privilege - ACC"	85.71	81.05	80.74	590.6320
Share "Privilege - DIS"	81.75	76.56	0	0

THEAM Quant - Multi Asset Diversified Defensive	EUR	EUR	EUR	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	65 576 129	69 796 143	64 390 876	
Net asset value per share				
Share "C - ACC"	95.18	101.62	104.63	589 285.2229
Share "C - DIS"	86.69	91.66	93.92	16 349.1359
Share "I - ACC"	100.46	108.22	111.91	9 762.9532
Share "I GBP RH - ACC"	103.89	0	0	0
Share "Privilege - ACC"	94.12	101.15	104.47	1 000.0000

THEAM Quant - New Energy Opportunities	USD	USD	USD	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	0	1 669 421	62 246 218	
Net asset value per share				
Share "C - ACC"	0	0	96.03	500.0000
Share "C EUR - ACC"	0	105.98	104.38	5 000.0000
Share "I - ACC"	0	108.40	103.98	5 000.0000
Share "J - ACC"	0	108.41	104.05	587 411.1823

THEAM Quant - Raw Materials Income	USD	USD	USD	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	3 498 300	3 433 387	3 445 468	
Net asset value per share				
Share "C EUR RH - ACC"	95.88	100.04	100.07	1 000.0000
Share "I - ACC"	126.05	134.60	135.91	20 679.9207
Share "I - DIS"	84.72	85.35	86.18	1 315.9441
Share "I EUR RH - ACC"	103.35	108.26	108.53	1 000.0850
Share "Privilege RH EUR - ACC"	102.42	110.79	111.11	1 515.0000
Share "Privilege USD - ACC"	108.99	116.33	117.43	1 000.0000

THEAM QUANT

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

THEAM Quant - World Climate Carbon Offset Plan

	USD	USD	USD	Number of shares
	31/12/2022	31/12/2023	30/06/2024	30/06/2024
Net assets	919 603 183	759 500 571	800 760 904	
Net asset value per share				
Share "C - ACC"	112.67	132.44	139.43	4 638.3598
Share "C EUR - ACC"	117.00	132.88	144.18	1 357 601.1795
Share "C EUR - DIS"	111.08	124.23	132.78	12 136.9939
Share "C EUR RH - ACC"	82.09	93.89	98.03	1 500.0000
Share "I - ACC"	116.15	137.82	145.70	130 991.3560
Share "I - DIS"	83.95	98.12	102.20	34 598.0170
Share "I EUR - ACC"	120.43	138.06	150.50	32 425.3567
Share "I EUR MD - DIS"	97.68	107.58	114.98	70 728.4486
Share "I EUR RH - ACC"	83.42	96.44	101.07	35 777.0171
Share "J - ACC"	84.62	100.63	106.52	342 319.8987
Share "J EUR RH - ACC"	107.74	124.64	130.83	1 189 875.0000
Share "Privilege EUR - ACC"	119.70	137.00	149.16	5 145.6767
Share "Privilege EUR - DIS"	113.62	128.03	137.31	78 746.7126
Share "X EUR - ACC"	12 195.60	14 036.69	15 327.54	31.0000
Share "X EUR - DIS"	11 577.83	13 123.63	14 115.37	21 930.7252

THEAM Quant - Alpha Commodity

Securities portfolio at 30/06/2024

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			99 163 761	86.26
Shares			99 163 761	86.26
<i>France</i>			<i>72 576 559</i>	<i>63.13</i>
41 401	AMUNDI SA	EUR	2 673 384	2.33
304 166	AXA SA	EUR	9 965 512	8.66
138 058	BOUYGUES SA	EUR	4 434 471	3.86
61 376	COMPAGNIE DE SAINT GOBAIN	EUR	4 776 924	4.16
642 905	CREDIT AGRICOLE SA	EUR	8 778 286	7.64
83 966	DANONE	EUR	5 136 661	4.47
133 179	MICHELIN (CGDE)	EUR	5 154 146	4.48
947 566	ORANGE	EUR	9 499 491	8.26
54 372	SANOFI AVENTIS	EUR	5 241 091	4.56
93 600	SCOR SE	EUR	2 373 472	2.06
220 104	SOCIETE GENERALE SA	EUR	5 170 850	4.50
160 242	VEOLIA ENVIRONNEMENT	EUR	4 794 963	4.17
43 412	VINCI SA	EUR	4 577 308	3.98
<i>Germany</i>			<i>11 219 653</i>	<i>9.76</i>
17 681	ALLIANZ SE - REG	EUR	4 917 424	4.28
6 948	DEUTSCHE BOERSE AG	EUR	1 423 030	1.24
163 291	FRESENIUS SE & CO KGAA	EUR	4 879 199	4.24
<i>The Netherlands</i>			<i>8 900 620</i>	<i>7.74</i>
251 720	ABN AMRO GROUP NV - CVA	EUR	4 141 137	3.60
278 214	ING GROEP NV	EUR	4 759 483	4.14
<i>Belgium</i>			<i>4 881 265</i>	<i>4.25</i>
69 112	KBC GROEP NV	EUR	4 881 265	4.25
<i>Finland</i>			<i>1 585 664</i>	<i>1.38</i>
90 269	KESKO OYJ - B	EUR	1 585 664	1.38
Shares/Units in investment funds			2 226 446	1.94
<i>Luxembourg</i>			<i>2 226 446</i>	<i>1.94</i>
16 264.40	BNP PARIBAS INSTICASH USD ID LVNAV - CLASSIC CAP	USD	2 226 446	1.94
Total securities portfolio			101 390 207	88.20

THEAM Quant - Bond Europe Climate Carbon Offset Plan

Securities portfolio at 30/06/2024

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			17 023 352	92.90
Shares			17 023 352	92.90
<i>United States of America</i>			<i>16 597 579</i>	<i>90.58</i>
4 439	ABBVIE INCORPORATED	USD	710 406	3.88
1 288	ADOBE INCORPORATED	USD	667 633	3.64
5 029	ADVANCED MICRO DEVICES	USD	761 142	4.15
7 380	APPLE INCORPORATED	USD	1 450 315	7.91
6 650	APPLIED MATERIALS INCORPORATED	USD	1 464 273	8.00
3 200	AUTODESK INCORPORATED	USD	738 829	4.03
3 097	AUTOMATIC DATA PROCESSING	USD	689 734	3.76
10 292	BOSTON SCIENTIFIC CORPORATION	USD	739 526	4.04
2 422	CADENCE DESIGN SYS INCORPORATED	USD	695 470	3.80
10 532	COCA-COLA COMPANY	USD	625 483	3.41
850	ELI LILLY COMPANY	USD	718 053	3.92
15 680	FORTINET INCORPORATED	USD	881 767	4.81
1 315	INTUIT INCORPORATED	USD	806 374	4.40
1 754	INTUITIVE SURGICAL INCORPORATED	USD	728 031	3.97
1 908	MASTERCARD INCORPORATED - A	USD	785 382	4.29
5 129	MICRON TECHNOLOGY INCORPORATED	USD	629 454	3.44
1 900	MICROSOFT CORPORATION	USD	792 354	4.32
11 056	ORACLE CORPORATION	USD	1 456 596	7.95
10 028	PAYPAL HOLDINGS INCORPORATED - W/I	USD	542 967	2.96
3 866	TESLA INCORPORATED	USD	713 790	3.90
<i>Italy</i>			<i>225 448</i>	<i>1.22</i>
1 512	ASSICURAZIONI GENERALI	EUR	35 214	0.19
27 679	INTESA SANPAOLO	EUR	96 074	0.52
2 721	UNICREDIT SPA	EUR	94 160	0.51
<i>France</i>			<i>200 325</i>	<i>1.10</i>
511	BNP PARIBAS	EUR	30 420	0.17
422	DANONE	EUR	24 088	0.13
748	MICHELIN (CGDE)	EUR	27 010	0.15
283	SANOFI AVENTIS	EUR	25 453	0.14
188	SCHNEIDER ELECTRIC SE	EUR	42 168	0.23
1 056	SOCIETE GENERALE SA	EUR	23 148	0.13
285	VINCI SA	EUR	28 038	0.15
Shares/Units in investment funds			47 028	0.26
<i>Luxembourg</i>			<i>47 028</i>	<i>0.26</i>
445.87	BNP PARIBAS INSTICASH EUR 3M - I CAP	EUR	47 028	0.26
Total securities portfolio			17 070 380	93.16

THEAM Quant - Cross Asset High Focus

Securities portfolio at 30/06/2024

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			793 309 882	94.37
Shares			793 309 882	94.37
<i>United States of America</i>			<i>793 081 459</i>	<i>94.35</i>
76 939	ADOBE INCORPORATED	USD	39 881 215	4.74
171 644	ADVANCED MICRO DEVICES	USD	25 978 422	3.09
39 950	AIRBNB INCORPORATED - A	USD	5 652 082	0.67
162 083	AMAZON.COM INCORPORATED	USD	29 225 603	3.48
116 073	AMGEN INCORPORATED	USD	33 839 057	4.03
376 159	APPLE INCORPORATED	USD	73 922 657	8.79
62 264	APPLIED MATERIALS INCORPORATED	USD	13 709 990	1.63
79 653	BOSTON SCIENTIFIC CORPORATION	USD	5 723 422	0.68
6 469	BROADCOM INCORPORATED	USD	9 690 855	1.15
37 446	CADENCE DESIGN SYS INCORPORATED	USD	10 752 514	1.28
82 110	CBRE GROUP INCORPORATED - A	USD	6 826 986	0.81
32 908	COSTCO WHOLESALE CORPORATION	USD	26 098 877	3.10
609 233	CSX CORPORATION	USD	19 014 550	2.26
325 859	EXELON CORPORATION	USD	10 522 958	1.25
9 642	GARTNER INCORPORATED	USD	4 039 969	0.48
131 187	GOLDMAN SACHS GROUP INCORPORATED	USD	55 365 994	6.59
1 810 164	INTEL CORPORATION	USD	52 307 702	6.22
94 520	INTUITIVE SURGICAL INCORPORATED	USD	39 232 304	4.67
782	LAM RESEARCH CORPORATION	USD	776 965	0.09
136 374	MICROSOFT CORPORATION	USD	56 871 806	6.77
298 337	NIKE INCORPORATED - B	USD	20 980 322	2.50
674 508	NVIDIA CORPORATION	USD	77 750 144	9.25
320 987	PAYPAL HOLDINGS INCORPORATED - W/I	USD	17 379 870	2.07
4 339	PEPSICO INCORPORATED	USD	667 722	0.08
63 330	QORVO INCORPORATED	USD	6 856 835	0.82
14 179	REGENERON PHARMACEUTICALS	USD	13 904 879	1.65
36 845	SERVICENOW INCORPORATED	USD	27 044 419	3.22
307 945	STARBUCKS CORPORATION	USD	22 368 573	2.66
180 264	TESLA INCORPORATED	USD	33 282 613	3.96
217 364	UNITED PARCEL SERVICE- B	USD	27 754 853	3.30
22 069	UNITEDHEALTH GROUP INCORPORATED	USD	10 486 456	1.25
23 585	VISA INCORPORATED - A	USD	5 775 932	0.69
11 160	WW GRAINGER INCORPORATED	USD	9 394 913	1.12
<i>Italy</i>			<i>208 944</i>	<i>0.02</i>
34 226	INTESA SANPAOLO	EUR	118 798	0.01
2 605	UNICREDIT SPA	EUR	90 146	0.01
<i>France</i>			<i>19 479</i>	<i>0.00</i>
198	VINCI SA	EUR	19 479	0.00
Total securities portfolio			793 309 882	94.37

THEAM Quant - Equity Europe Climate Care

Securities portfolio at 30/06/2024

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			104 654 427	92.30
Shares			104 654 427	92.30
<i>France</i>			<i>78 860 795</i>	<i>69.55</i>
44 928	AMUNDI SA	EUR	2 706 912	2.39
325 676	AXA SA	EUR	9 955 915	8.78
151 599	BOUYGUES SA	EUR	4 543 422	4.01
70 107	COMPAGNIE DE SAINT GOBAIN	EUR	5 091 170	4.49
717 431	CREDIT AGRICOLE SA	EUR	9 140 071	8.06
84 498	DANONE	EUR	4 823 146	4.25
155 367	MICHELIN (CGDE)	EUR	5 610 302	4.95
1 027 994	ORANGE	EUR	9 615 856	8.48
62 864	SANOFI AVENTIS	EUR	5 653 988	4.99
106 870	SCOR SE	EUR	2 528 544	2.23
213 412	SOCIETE GENERALE SA	EUR	4 677 991	4.13
363 057	VEOLIA ENVIRONNEMENT	EUR	10 136 552	8.93
44 490	VINCI SA	EUR	4 376 926	3.86
<i>The Netherlands</i>			<i>14 089 602</i>	<i>12.43</i>
158 479	PROSUS NV	EUR	5 271 012	4.65
93 014	RANDSTAD HOLDING NV	EUR	3 937 283	3.47
264 283	STELLANTIS NV	EUR	4 881 307	4.31
<i>Germany</i>			<i>5 058 045</i>	<i>4.46</i>
181 422	FRESENIUS SE & CO KGAA	EUR	5 058 045	4.46
<i>Finland</i>			<i>4 935 616</i>	<i>4.35</i>
444 050	NORDEA BANK ABP	EUR	4 935 616	4.35
<i>Belgium</i>			<i>1 710 369</i>	<i>1.51</i>
25 954	KBC GROEP NV	EUR	1 710 369	1.51
Shares/Units in investment funds			114 323	0.10
<i>Luxembourg</i>			<i>114 323</i>	<i>0.10</i>
1 083.89	BNP PARIBAS INSTICASH EUR 3M - I CAP	EUR	114 323	0.10
Total securities portfolio			104 768 750	92.40

THEAM Quant - Equity Europe Climate Care Protection 90%

Securities portfolio at 30/06/2024

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			23 100 505	89.26
Shares			23 100 505	89.26
<i>United States of America</i>			<i>22 448 619</i>	<i>86.74</i>
6 390	ABBVIE INCORPORATED	USD	1 022 638	3.95
4 447	ADOBE INCORPORATED	USD	2 305 097	8.91
6 221	ADVANCED MICRO DEVICES	USD	941 552	3.64
4 704	ALPHABET INCORPORATED	USD	799 472	3.09
10 638	APPLE INCORPORATED	USD	2 090 577	8.08
1 225	COSTCO WHOLESALE CORPORATION	USD	971 530	3.75
1 197	ELI LILLY COMPANY	USD	1 011 187	3.91
1 305	EQUINIX INCORPORATED	USD	921 262	3.56
1 783	INTUIT INCORPORATED	USD	1 093 357	4.22
5 266	INTUITIVE SURGICAL INCORPORATED	USD	2 185 753	8.45
2 333	MICROSOFT CORPORATION	USD	972 927	3.76
1 592	NETFLIX INCORPORATED	USD	1 002 481	3.87
7 396	ORACLE CORPORATION	USD	974 402	3.76
17 885	PAYPAL HOLDINGS INCORPORATED - W/I	USD	968 385	3.74
40 380	PFIZER INCORPORATED	USD	1 054 194	4.07
2 172	REGENERON PHARMACEUTICALS	USD	2 130 009	8.23
5 727	TESLA INCORPORATED	USD	1 057 391	4.09
2 164	VERTEX PHARMACEUTICALS INCORPORATED	USD	946 405	3.66
<i>Canada</i>			<i>651 886</i>	<i>2.52</i>
2 339	LULULEMON ATHLETICA INCORPORATED	USD	651 886	2.52
Shares/Units in investment funds			1 030 931	3.98
<i>Luxembourg</i>			<i>1 030 931</i>	<i>3.98</i>
9 774.25	BNP PARIBAS INSTICASH EUR 3M - I CAP	EUR	1 030 931	3.98
Total securities portfolio			24 131 436	93.24

THEAM Quant - Equity Europe DEFI

Securities portfolio at 30/06/2024

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			9 190 471	91.09
Shares			9 190 471	91.09
<i>Germany</i>			<i>4 633 429</i>	<i>45.92</i>
10 864	DEUTSCHE POST AG - REG	EUR	410 551	4.07
20 418	DEUTSCHE TELEKOM AG - REG	EUR	479 415	4.75
47 676	EVOTEC AG	EUR	427 892	4.24
7 509	KION GROUP AG	EUR	293 527	2.91
9 442	SCOUT24 AG	EUR	672 270	6.66
5 353	SIEMENS AG - REG	EUR	929 922	9.22
3 743	SYMRISE AG	EUR	427 825	4.24
5 210	VOLKSWAGEN AG	EUR	584 041	5.79
18 638	ZALANDO SE	EUR	407 986	4.04
<i>Sweden</i>			<i>2 877 150</i>	<i>28.52</i>
10 412	AXFOOD AB	SEK	255 392	2.53
88 872	ELEKTA AB - B	SEK	518 355	5.14
40 976	HUSQVARNA AB - B	SEK	306 652	3.04
44 529	SECURITAS AB - B	SEK	412 727	4.09
22 541	SWECO AB - B	SEK	288 763	2.86
34 879	SWEDISH ORPHAN BIOVITRUM AB	SEK	871 514	8.64
9 135	THULE GROUP AB/THE	SEK	223 747	2.22
<i>The Netherlands</i>			<i>1 303 913</i>	<i>12.92</i>
14 921	OCIN NV	EUR	340 050	3.37
12 153	PROSUS NV	EUR	404 209	4.01
11 978	TAKEAWAY.COM HOLDING BV	EUR	134 573	1.33
2 746	WOLTERS KLUWER	EUR	425 081	4.21
<i>Luxembourg</i>			<i>210 764</i>	<i>2.09</i>
9 272	MILICOM INTERNATIONAL CELLULAR - SDR	SEK	210 764	2.09
<i>Belgium</i>			<i>165 215</i>	<i>1.64</i>
1 023	ACKERMANS & VAN HAAREN	EUR	165 215	1.64
Shares/Units in investment funds			219 252	2.17
<i>Luxembourg</i>			<i>219 252</i>	<i>2.17</i>
2 078.73	BNP PARIBAS INSTICASH EUR 3M - I CAP	EUR	219 252	2.17
Total securities portfolio			9 409 723	93.26

THEAM Quant - Equity Europe Factor Defensive

Securities portfolio at 30/06/2024

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			81 290 983	86.96
Shares			81 290 983	86.96
<i>France</i>			<i>58 527 245</i>	<i>62.62</i>
59 701	AMUNDI SA	EUR	3 596 985	3.85
219 234	AXA SA	EUR	6 701 983	7.17
50 267	BNP PARIBAS	EUR	2 992 395	3.20
103 093	BOUYGUES SA	EUR	3 089 697	3.31
394 089	CREDIT AGRICOLE SA	EUR	5 020 694	5.37
66 202	DANONE	EUR	3 778 810	4.04
112 128	MICHELIN (CGDE)	EUR	4 048 942	4.33
842 911	ORANGE	EUR	7 884 590	8.44
43 921	SANOFI AVENTIS	EUR	3 950 255	4.23
134 734	SCOR SE	EUR	3 187 806	3.41
156 957	SOCIETE GENERALE SA	EUR	3 440 497	3.68
114 805	TOTAL SA	EUR	7 155 796	7.65
131 762	VEOLIA ENVIRONNEMENT	EUR	3 678 795	3.94
<i>The Netherlands</i>			<i>17 067 349</i>	<i>18.25</i>
3 526	ASML HOLDING NV	EUR	3 399 769	3.64
72 300	ASR NEDERLAND NV	EUR	3 218 073	3.44
94 429	NN GROUP NV - W/I	EUR	4 102 940	4.39
55 526	RANDSTAD HOLDING NV	EUR	2 350 416	2.51
216 359	STELLANTIS NV	EUR	3 996 151	4.27
<i>Germany</i>			<i>3 112 715</i>	<i>3.33</i>
17 918	SIEMENS AG - REG	EUR	3 112 715	3.33
<i>Finland</i>			<i>1 974 246</i>	<i>2.11</i>
177 620	NORDEA BANK ABP	EUR	1 974 246	2.11
<i>Belgium</i>			<i>609 428</i>	<i>0.65</i>
14 279	AGEAS	EUR	609 428	0.65
Shares/Units in investment funds			232 897	0.25
<i>Luxembourg</i>			<i>232 897</i>	<i>0.25</i>
2 208.10	BNP PARIBAS INSTICASH EUR 3M - I CAP	EUR	232 897	0.25
Total securities portfolio			81 523 880	87.21

THEAM Quant - Equity Europe GURU

Securities portfolio at 30/06/2024

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			113 801 191	91.04
Shares			113 801 191	91.04
<i>France</i>			<i>75 135 079</i>	<i>60.11</i>
296 050	AXA SA	EUR	9 050 249	7.24
75 000	BNP PARIBAS	EUR	4 464 750	3.57
130 000	BOUYGUES SA	EUR	3 896 100	3.12
139 489	COMPAGNIE DE SAINT GOBAIN	EUR	10 129 691	8.10
350 000	CREDIT AGRICOLE SA	EUR	4 459 000	3.57
86 543	DANONE	EUR	4 939 874	3.95
299 395	MICHELIN (CGDE)	EUR	10 811 152	8.66
430 000	ORANGE	EUR	4 022 220	3.22
50 468	SANOFI AVENTIS	EUR	4 539 092	3.63
433 657	SOCIETE GENERALE SA	EUR	9 505 761	7.60
175 520	VEOLIA ENVIRONNEMENT	EUR	4 900 518	3.92
44 894	VINCI SA	EUR	4 416 672	3.53
<i>The Netherlands</i>			<i>16 371 060</i>	<i>13.09</i>
7 382	ASM INTERNATIONAL NV	EUR	5 254 508	4.20
3 716	ASML HOLDING NV	EUR	3 582 967	2.87
56 176	QIAGEN N.V.	EUR	2 165 585	1.73
34 677	WOLTERS KLUWER	EUR	5 368 000	4.29
<i>Sweden</i>			<i>12 894 083</i>	<i>10.32</i>
203 669	EPIROC AB - A	SEK	3 795 242	3.04
281 786	SANDVIK AB	SEK	5 273 246	4.22
151 107	SVENSKA CELLULOZA AB SCA - B	SEK	2 084 212	1.67
195 787	SVENSKA HANDELSBANKEN - A	SEK	1 741 383	1.39
<i>Germany</i>			<i>9 400 969</i>	<i>7.52</i>
61 997	COVESTRO AG	EUR	3 397 436	2.72
74 191	DELIVERY HERO SE	EUR	1 643 331	1.31
16 862	GERRESHEIMER AG	EUR	1 691 259	1.35
116 142	LANXESS AG	EUR	2 668 943	2.14
Shares/Units in investment funds			5 098 477	4.08
<i>Luxembourg</i>			<i>5 098 477</i>	<i>4.08</i>
0.01	BNP PARIBAS INSTICASH EUR 1D LVNAV - I CAP	EUR	1	0.00
48 338.61	BNP PARIBAS INSTICASH EUR 3M - I CAP	EUR	5 098 476	4.08
Total securities portfolio			118 899 668	95.12

THEAM Quant - Equity Eurozone DEFI

Securities portfolio at 30/06/2024

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			7 859 259	89.99
Shares			7 859 259	89.99
<i>Italy</i>			<i>3 034 025</i>	<i>34.74</i>
14 437	ASSICURAZIONI GENERALI	EUR	336 238	3.85
79 924	BPER BANCA	EUR	377 321	4.32
86 910	ENEL SPA	EUR	564 394	6.46
21 007	FINCOBANK SPA	EUR	292 417	3.35
24 803	INFRASTRUTTURE WIRELESS ITALIANE	EUR	241 829	2.77
35 494	NEXI SPA	EUR	202 103	2.31
26 307	POSTE ITALIANE SPA	EUR	312 922	3.58
52 572	SNAM SPA	EUR	217 175	2.49
14 149	UNICREDIT SPA	EUR	489 626	5.61
<i>France</i>			<i>1 890 429</i>	<i>21.64</i>
20 859	AXA SA	EUR	637 660	7.30
11 374	DANONE	EUR	649 228	7.43
9 683	TOTAL SA	EUR	603 541	6.91
<i>The Netherlands</i>			<i>1 497 688</i>	<i>17.16</i>
457	ASML HOLDING NV	EUR	440 639	5.05
22 331	ING GROEP NV	EUR	356 447	4.08
12 586	KONINKLIJKE AHOLD DELHAIZE	EUR	347 248	3.98
10 624	PROSUS NV	EUR	353 354	4.05
<i>Germany</i>			<i>1 096 731</i>	<i>12.55</i>
1 354	ALLIANZ SE - REG	EUR	351 363	4.02
7 907	BASF SE	EUR	357 278	4.09
2 234	SIEMENS AG - REG	EUR	388 090	4.44
<i>Finland</i>			<i>340 386</i>	<i>3.90</i>
30 624	NORDEA BANK ABP	EUR	340 386	3.90
Shares/Units in investment funds			534 309	6.12
<i>Luxembourg</i>			<i>534 309</i>	<i>6.12</i>
5 065.78	BNP PARIBAS INSTICASH EUR 3M - 1 CAP	EUR	534 309	6.12
Total securities portfolio			8 393 568	96.11

THEAM Quant - Equity Eurozone GURU

Securities portfolio at 30/06/2024

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			251 554 711	89.77
Shares			251 554 711	89.77
<i>France</i>			<i>100 129 701</i>	<i>35.73</i>
29 150	AMUNDI SA	EUR	1 756 288	0.63
312 346	AXA SA	EUR	9 548 417	3.41
239 190	BOUYGUES SA	EUR	7 168 524	2.56
136 322	COMPAGNIE DE SAINT GOBAIN	EUR	9 899 704	3.53
790 497	CREDIT AGRICOLE SA	EUR	10 070 932	3.59
154 246	DANONE	EUR	8 804 362	3.14
289 000	MICHELIN (CGDE)	EUR	10 435 790	3.72
1 618 663	ORANGE	EUR	15 140 973	5.40
52 174	SCOR SE	EUR	1 234 437	0.44
414 847	SOCIETE GENERALE SA	EUR	9 093 446	3.25
326 468	VEOLIA ENVIRONNEMENT	EUR	9 114 987	3.25
79 913	VINCI SA	EUR	7 861 841	2.81
<i>The Netherlands</i>			<i>63 487 783</i>	<i>22.66</i>
677 201	ABN AMRO GROUP NV - CVA	EUR	10 395 035	3.71
1 415	ADYEN NV	EUR	1 575 178	0.56
84 034	AKZO NOBEL N.V.	EUR	4 771 451	1.70
27 739	ASML HOLDING NV	EUR	26 745 943	9.55
797 092	ING GROEP NV	EUR	12 723 183	4.54
132 130	KONINKLIJKE AHOLD DELHAIZE	EUR	3 645 467	1.30
109 186	PROSUS NV	EUR	3 631 526	1.30
<i>Germany</i>			<i>56 016 675</i>	<i>19.98</i>
7 676	ADIDAS AG	EUR	1 711 748	0.61
44 860	ALLIANZ SE - REG	EUR	11 641 170	4.15
202 451	BASF SE	EUR	9 147 748	3.26
18 713	BAYERISCHE MOTOREN WERKE AG	EUR	1 653 855	0.59
427 705	COMMERZBANK AG	EUR	6 066 995	2.17
5 348	DEUTSCHE BOERSE AG	EUR	1 022 003	0.36
132 745	FRESENIUS SE & CO KGAA	EUR	3 700 931	1.32
326 347	MERCEDES BENZ GROUP AG	EUR	21 072 225	7.52
<i>Finland</i>			<i>27 960 438</i>	<i>9.98</i>
542 412	KESKO OYJ - B	EUR	8 890 133	3.17
1 715 727	NORDEA BANK ABP	EUR	19 070 305	6.81
<i>Belgium</i>			<i>3 960 114</i>	<i>1.42</i>
29 684	KBC GROEP NV	EUR	1 956 176	0.70
14 448	UCB SA	EUR	2 003 938	0.72
Shares/Units in investment funds			10 313 697	3.68
<i>Luxembourg</i>			<i>10 313 697</i>	<i>3.68</i>
97 784.07	BNP PARIBAS INSTICASH EUR 3M - I CAP	EUR	10 313 697	3.68
Total securities portfolio			261 868 408	93.45

THEAM Quant - Equity iESG Eurozone Income Defensive

Securities portfolio at 30/06/2024

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			59 102 224	86.99
Shares			59 102 224	86.99
<i>France</i>			<i>24 031 681</i>	<i>35.38</i>
157 019	AXA SA	EUR	4 800 071	7.07
83 000	BNP PARIBAS	EUR	4 940 990	7.27
68 000	BOUYGUES SA	EUR	2 037 960	3.00
43 000	DANONE	EUR	2 454 440	3.61
29 000	SANOFI AVENTIS	EUR	2 608 260	3.84
180 000	VEOLIA ENVIRONNEMENT	EUR	5 025 600	7.40
22 000	VINCI SA	EUR	2 164 360	3.19
<i>Sweden</i>			<i>12 788 019</i>	<i>18.83</i>
183 674	ATLAS COPCO AB - B	SEK	2 769 674	4.08
32 060	BOLIDEN AB	SEK	957 845	1.41
37 816	CASTELLUM AB	SEK	431 136	0.63
99 034	ELECTROLUX AB - B	SEK	766 619	1.13
72 127	ELEKTA AB - B	SEK	420 688	0.62
147 647	GETINGE AB - B	SEK	2 342 189	3.45
39 822	NIBE INDUSTRIER AB - B	SEK	157 674	0.23
170 824	SANDVIK AB	SEK	3 196 742	4.71
696 830	TELIA CO AB	SEK	1 745 452	2.57
<i>The Netherlands</i>			<i>12 268 450</i>	<i>18.05</i>
6 515	AALBERTS INDUSTRIES NV	EUR	247 049	0.36
2 842	ASML HOLDING NV	EUR	2 740 256	4.03
17 533	JDE PEETS NV	EUR	326 114	0.48
94 157	KONINKLIJKE AHOLD DELHAIZE	EUR	2 597 792	3.82
153 567	PROSUS NV	EUR	5 107 637	7.52
53 631	SIGNIFY NV	EUR	1 249 602	1.84
<i>Germany</i>			<i>9 093 797</i>	<i>13.38</i>
56 719	AIXTRON SE	EUR	1 039 943	1.53
31 102	BAYERISCHE MOTOREN WERKE AG	EUR	2 748 795	4.05
10 250	FRESENIUS MEDICAL CARE AG	EUR	366 540	0.54
22 411	HEIDELBERGCEMENT AG	EUR	2 169 833	3.19
15 373	SIEMENS AG - REG	EUR	2 670 598	3.93
875	VOLKSWAGEN AG	EUR	98 088	0.14
<i>Portugal</i>			<i>543 178</i>	<i>0.80</i>
155 238	EDP - ENERGIAS DE PORTUGAL SA	EUR	543 178	0.80
<i>Belgium</i>			<i>260 010</i>	<i>0.38</i>
27	LOTUS BAKERIES	EUR	260 010	0.38
<i>Luxembourg</i>			<i>117 089</i>	<i>0.17</i>
5 151	MILLICOM INTERNATIONAL CELLULAR - SDR	SEK	117 089	0.17
Shares/Units in investment funds			5 385 278	7.94
<i>Luxembourg</i>			<i>5 385 278</i>	<i>7.94</i>
51 057.78	BNP PARIBAS INSTICASH EUR 3M - I CAP	EUR	5 385 278	7.94
Total securities portfolio			64 487 502	94.93

THEAM Quant - Equity US DEFI

Securities portfolio at 30/06/2024

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			7 325 135	87.65
Shares			7 325 135	87.65
<i>Germany</i>			<i>3 288 994</i>	<i>39.35</i>
2 289	ALLIANZ SE - REG	EUR	636 614	7.62
3 406	BASF SE	EUR	164 942	1.97
6 505	BAYERISCHE MOTOREN WERKE AG	EUR	616 162	7.37
15 146	DEUTSCHE POST AG - REG	EUR	613 435	7.34
4 532	MERCEDES BENZ GROUP AG	EUR	313 628	3.75
1 290	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	645 653	7.73
2 643	VOLKSWAGEN AG - PREF	EUR	298 560	3.57
<i>The Netherlands</i>			<i>1 841 600</i>	<i>22.03</i>
18 740	ABN AMRO GROUP NV - CVA	EUR	308 299	3.69
308	ASML HOLDING NV	EUR	318 281	3.81
6 541	ASR NEDERLAND NV	EUR	312 029	3.73
7 007	NN GROUP NV - W/I	EUR	326 299	3.90
6 315	RANDSTAD HOLDING NV	EUR	286 494	3.43
14 660	STELLANTIS NV	EUR	290 198	3.47
<i>Finland</i>			<i>952 363</i>	<i>11.40</i>
18 107	KESKO OYJ - B	EUR	318 067	3.81
26 383	NORDEA BANK ABP	EUR	314 288	3.76
7 446	SAMPO OYJ - A SHS	EUR	320 008	3.83
<i>Belgium</i>			<i>627 874</i>	<i>7.52</i>
6 792	AGEAS	EUR	310 682	3.72
4 491	KBC GROEP NV	EUR	317 192	3.80
<i>Austria</i>			<i>315 447</i>	<i>3.77</i>
6 653	ERSTE GROUP BANK AG	EUR	315 447	3.77
<i>Portugal</i>			<i>298 857</i>	<i>3.58</i>
79 694	EDP - ENERGIAS DE PORTUGAL SA	EUR	298 857	3.58
Shares/Units in investment funds			400 468	4.79
<i>Luxembourg</i>			<i>400 468</i>	<i>4.79</i>
2 925.46	BNP PARIBAS INSTICASH USD 1D LVNAV - CLASSIC CAP	USD	400 468	4.79
Total securities portfolio			7 725 603	92.44

THEAM Quant - Equity US Factor Defensive

Securities portfolio at 30/06/2024

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			5 664 910	89.10
Shares			5 664 910	89.10
<i>The Netherlands</i>			<i>2 308 624</i>	<i>36.32</i>
33 050	ABN AMRO GROUP NV - CVA	EUR	543 717	8.55
213	ADYEN NV	EUR	254 124	4.00
32 111	ING GROEP NV	EUR	549 331	8.64
11 587	NN GROUP NV - W/I	EUR	539 577	8.49
21 312	STELLANTIS NV	EUR	421 875	6.64
<i>Italy</i>			<i>2 307 559</i>	<i>36.29</i>
10 790	ASSICURAZIONI GENERALI	EUR	269 330	4.24
36 154	BANCO BPM SPA	EUR	233 031	3.66
39 464	ENEL SPA	EUR	274 667	4.32
17 299	FINECOBANK SPA	EUR	258 080	4.06
72 434	INTESA SANPAOLO	EUR	269 458	4.24
17 118	MEDIOBANCA SPA	EUR	251 160	3.95
3 529	MONCLER SPA	EUR	215 813	3.39
6 934	UNICREDIT SPA	EUR	257 168	4.04
28 037	UNIPOL GRUPPO FINANZIARIO SP	EUR	278 852	4.39
<i>Germany</i>			<i>788 695</i>	<i>12.40</i>
929	ALLIANZ SE - REG	EUR	258 373	4.06
2 645	BAYERISCHE MOTOREN WERKE AG	EUR	250 538	3.94
559	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	279 784	4.40
<i>Portugal</i>			<i>260 032</i>	<i>4.09</i>
69 341	EDP - ENERGIAS DE PORTUGAL SA	EUR	260 032	4.09
Shares/Units in investment funds			4 028	0.06
<i>Luxembourg</i>			<i>4 028</i>	<i>0.06</i>
29.42	BNP PARIBAS INSTICASH USD 1D LVNAV - CLASSIC CAP	USD	4 028	0.06
Total securities portfolio			5 668 938	89.16

THEAM Quant - Equity US GURU

Securities portfolio at 30/06/2024

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			9 720 935	81.27
Shares			9 720 935	81.27
<i>United States of America</i>			<i>8 321 756</i>	<i>69.57</i>
882	ADOBE INCORPORATED	USD	489 986	4.10
5 758	ADVANCED MICRO DEVICES	USD	934 005	7.81
1 885	APPLIED MATERIALS INCORPORATED	USD	444 841	3.72
1 912	AUTODESK INCORPORATED	USD	473 124	3.96
1 057	CADENCE DESIGN SYS INCORPORATED	USD	325 292	2.72
2 743	EMERSON ELECTRIC	USD	302 169	2.53
3 125	FISERV INCORPORATED	USD	465 750	3.89
3 562	KEYSIGHT TECHNOLOGIES INCORPORATED - W/I	USD	487 104	4.07
4 729	MODERNA INCORPORATED	USD	561 569	4.69
3 890	QORVO INCORPORATED	USD	451 396	3.77
627	SERVICENOW INCORPORATED	USD	493 242	4.12
1 556	SHERWIN-WILLIAMS COMPANY	USD	464 357	3.88
5 833	STARBUCKS CORPORATION	USD	454 099	3.80
2 521	TESLA INCORPORATED	USD	498 855	4.17
1 276	VERTEX PHARMACEUTICALS INCORPORATED	USD	598 087	5.00
973	WW GRAINGER INCORPORATED	USD	877 880	7.34
<i>Sweden</i>			<i>873 424</i>	<i>7.30</i>
4 292	AXFOOD AB	SEK	112 831	0.94
484	SWECO AB - B	SEK	6 645	0.06
10 581	VOLVO AB - A	SEK	276 161	2.31
154 334	VOLVO CAR AB - B	SEK	477 787	3.99
<i>United Kingdom</i>			<i>465 056</i>	<i>3.89</i>
6 382	COCA-COLA EUROPACIFIC PARTNER	USD	465 056	3.89
<i>Israel</i>			<i>60 699</i>	<i>0.51</i>
222	CYBERARK SOFTWARE LIMITED	USD	60 699	0.51
Shares/Units in investment funds			4 485	0.04
<i>Luxembourg</i>			<i>4 485</i>	<i>0.04</i>
32.76	BNP PARIBAS INSTICASH USD 1D LVNAV - CLASSIC CAP	USD	4 485	0.04
Total securities portfolio			9 725 420	81.31

THEAM Quant - Equity US Premium Income

Securities portfolio at 30/06/2024

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			23 930 776	90.85
Shares			23 930 776	90.85
<i>United States of America</i>			<i>23 930 776</i>	<i>90.85</i>
7 049	ABBVIE INCORPORATED	USD	1 209 044	4.59
2 325	ADOBE INCORPORATED	USD	1 291 631	4.90
6 797	ADVANCED MICRO DEVICES	USD	1 102 541	4.19
5 893	APPLE INCORPORATED	USD	1 241 184	4.71
3 342	CADENCE DESIGN SYS INCORPORATED	USD	1 028 501	3.90
14 601	CBRE GROUP INCORPORATED - A	USD	1 301 095	4.94
1 403	COSTCO WHOLESALE CORPORATION	USD	1 192 536	4.53
1 401	ELI LILLY COMPANY	USD	1 268 437	4.82
6 421	FISERV INCORPORATED	USD	956 986	3.63
1 678	INTUIT INCORPORATED	USD	1 102 798	4.19
4 184	LOWES COS INCORPORATD	USD	922 405	3.50
8 909	MICRON TECHNOLOGY INCORPORATED	USD	1 171 801	4.45
3 160	MICROSOFT CORPORATION	USD	1 412 362	5.36
1 757	NETFLIX INCORPORATED	USD	1 185 764	4.50
14 774	PAYPAL HOLDINGS INCORPORATED - W/I	USD	857 335	3.25
38 006	PFIZER INCORPORATED	USD	1 063 408	4.04
1 948	SYNOPSYS INCORPORATED	USD	1 159 177	4.40
6 246	TESLA INCORPORATED	USD	1 235 958	4.69
11 126	TJX COMPANIES INCORPORATED	USD	1 224 973	4.65
4 273	VERTEX PHARMACEUTICALS INCORPORATED	USD	2 002 840	7.61
Shares/Units in investment funds			1 024 646	3.89
<i>Luxembourg</i>			<i>1 024 646</i>	<i>3.89</i>
7 485.13	BNP PARIBAS INSTICASH USD 1D LVNAV - CLASSIC CAP	USD	1 024 646	3.89
Total securities portfolio			24 955 422	94.74

THEAM Quant - Equity World DEFI

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			3 222 680	85.32
Shares			3 222 680	85.32
<i>Italy</i>			<i>2 608 538</i>	<i>69.06</i>
60 420	A2A SPA	EUR	120 412	3.19
5 299	AZIMUT HOLDING SPA	EUR	125 056	3.31
21 400	BANCO BPM SPA	EUR	137 934	3.65
34 426	ENEL SPA	EUR	239 603	6.34
9 097	FINECOBANK SPA	EUR	135 716	3.59
40 734	HERA SPA	EUR	139 439	3.69
78 878	INTESA SANPAOLO	EUR	293 431	7.78
9 648	MEDIOBANCA SPA	EUR	141 558	3.75
2 196	MONCLER SPA	EUR	134 294	3.56
16 425	NEXI SPA	EUR	100 234	2.65
11 238	POSTE ITALIANE SPA	EUR	143 267	3.79
2 532	RECORDATI SPA	EUR	132 156	3.50
1 054	REPLY SPA	EUR	155 662	4.12
48 486	SNAM SPA	EUR	214 667	5.68
28 954	TERNA SPA	EUR	223 985	5.93
4 614	UNICREDIT SPA	EUR	171 124	4.53
<i>The Netherlands</i>			<i>222 403</i>	<i>5.89</i>
120	ASML HOLDING NV	EUR	124 006	3.28
4 936	JDE PEETS NV	EUR	98 397	2.61
<i>Germany</i>			<i>199 899</i>	<i>5.29</i>
376	ALLIANZ SE - REG	EUR	104 573	2.77
512	SIEMENS AG - REG	EUR	95 326	2.52
<i>Switzerland</i>			<i>100 936</i>	<i>2.67</i>
2 554	STMICROELECTRONICS NV	EUR	100 936	2.67
<i>Finland</i>			<i>90 904</i>	<i>2.41</i>
7 631	NORDEA BANK ABP	EUR	90 904	2.41
Shares/Units in investment funds			85 225	2.26
<i>Luxembourg</i>			<i>85 225</i>	<i>2.26</i>
622.58	BNP PARIBAS INSTICASH USD 1D LVNAV - CLASSIC CAP	USD	85 225	2.26
Total securities portfolio			3 307 905	87.58

THEAM Quant - Equity World DEFI Market Neutral

Securities portfolio at 30/06/2024

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			15 577 620	82.83
Shares			15 577 620	82.83
<i>Germany</i>			<i>6 979 276</i>	<i>37.10</i>
4 074	ALLIANZ SE - REG	EUR	1 133 057	6.02
49 286	COMMERZBANK AG	EUR	749 284	3.98
18 265	DEUTSCHE POST AG - REG	EUR	739 759	3.93
30 773	DEUTSCHE TELEKOM AG - REG	EUR	774 393	4.12
10 368	MERCEDES BENZ GROUP AG	EUR	717 496	3.81
1 606	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	803 815	4.27
27 358	SIEMENS ENERGY AG	EUR	712 792	3.79
57 487	ZALANDO SE	EUR	1 348 680	7.18
<i>France</i>			<i>3 581 869</i>	<i>19.06</i>
22 548	AMUNDI SA	EUR	1 455 990	7.75
9 749	COMPAGNIE DE SAINT GOBAIN	EUR	758 769	4.03
136 368	ORANGE	EUR	1 367 110	7.28
<i>The Netherlands</i>			<i>2 775 786</i>	<i>14.76</i>
44 209	ING GROEP NV	EUR	756 295	4.02
24 151	OCI NV	EUR	589 893	3.14
22 039	PROSUS NV	EUR	785 611	4.18
14 195	RANDSTAD HOLDING NV	EUR	643 987	3.42
<i>Finland</i>			<i>2 240 689</i>	<i>11.91</i>
15 295	ELISA OYJ	EUR	702 251	3.73
63 401	NORDEA BANK ABP	EUR	755 265	4.02
18 223	SAMPO OYJ - A SHS	EUR	783 173	4.16
Shares/Units in investment funds			134 293	0.71
<i>Luxembourg</i>			<i>134 293</i>	<i>0.71</i>
981.02	BNP PARIBAS INSTICASH USD 1D LVNAV - CLASSIC CAP	USD	134 293	0.71
Total securities portfolio			15 711 913	83.54

THEAM Quant - Equity World Employee Scheme III

Securities portfolio at 30/06/2024

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			370 467	99.76
Shares			370 467	99.76
<i>United States of America</i>			<i>190 731</i>	<i>51.35</i>
59	ADVANCED MICRO DEVICES	USD	8 930	2.40
102	AIRBNB INCORPORATED - A	USD	14 431	3.89
5	AUTOZONE INCORPORATED	USD	13 828	3.72
107	CADENCE DESIGN SYS INCORPORATED	USD	30 724	8.27
213	LATTICE SEMICONDUCTOR CORPORATION	USD	11 525	3.10
251	MODERNA INCORPORATED	USD	27 811	7.49
136	QORVO INCORPORATED	USD	14 725	3.97
26	REGENERON PHARMACEUTICALS	USD	25 497	6.87
41	SHERWIN-WILLIAMS COMPANY	USD	11 417	3.07
197	STARBUCKS CORPORATION	USD	14 310	3.85
248	WESTERN DIGITAL CORPORATION	USD	17 533	4.72
<i>Sweden</i>			<i>79 411</i>	<i>21.39</i>
2 011	HUSQVARNA AB - B	SEK	15 050	4.05
1 750	SECURITAS AB - B	SEK	16 220	4.37
1 300	SWECO AB - B	SEK	16 654	4.48
1 293	VOLVO AB - A	SEK	31 487	8.49
<i>Israel</i>			<i>67 504</i>	<i>18.18</i>
67	CYBERARK SOFTWARE LIMITED	USD	17 093	4.60
85	MONDAY.COM LIMITED	USD	19 095	5.14
211	WIX.COM LIMITED	USD	31 316	8.44
<i>Luxembourg</i>			<i>16 639</i>	<i>4.48</i>
732	MILLICOM INTERNATIONAL CELLULAR - SDR	SEK	16 639	4.48
<i>United Kingdom</i>			<i>16 182</i>	<i>4.36</i>
238	COCA-COLA EUROPACIFIC PARTNER	USD	16 182	4.36
Shares/Units in investment funds			21 399	5.76
<i>Luxembourg</i>			<i>21 399</i>	<i>5.76</i>
202.88	BNP PARIBAS INSTICASH EUR 3M - I CAP	EUR	21 399	5.76
Total securities portfolio			391 866	105.52

THEAM Quant - Equity World GURU

Securities portfolio at 30/06/2024

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			98 970 950	90.26
Shares			98 970 950	90.26
<i>United States of America</i>			<i>98 970 950</i>	<i>90.26</i>
17 827	ABBVIE INCORPORATED	USD	3 057 687	2.79
17 334	ADOBE INCORPORATED	USD	9 629 731	8.77
19 660	ADVANCED MICRO DEVICES	USD	3 189 049	2.91
48 766	APPLE INCORPORATED	USD	10 271 096	9.36
830	AUTOZONE INCORPORATED	USD	2 460 203	2.24
23 747	CADENCE DESIGN SYS INCORPORATED	USD	7 308 139	6.67
41 657	CBRE GROUP INCORPORATED - A	USD	3 712 055	3.39
28 141	ELECTRONIC ARTS INCORPORATED	USD	3 920 886	3.58
4 866	ELI LILLY COMPANY	USD	4 405 579	4.02
8 894	GOLDMAN SACHS GROUP INCORPORATED	USD	4 022 934	3.67
10 100	HOME DEPOT INCORPORATED	USD	3 476 824	3.17
5 709	INTUIT INCORPORATED	USD	3 752 012	3.42
31 182	MICRON TECHNOLOGY INCORPORATED	USD	4 101 368	3.74
6 972	MICROSOFT CORPORATION	USD	3 116 135	2.84
68 390	NVIDIA CORPORATION	USD	8 448 901	7.70
142 129	PFIZER INCORPORATED	USD	3 976 769	3.63
13 141	QUALCOMM INCORPORATED	USD	2 617 424	2.39
7 244	S&P GLOBAL INCORPORATED	USD	3 230 824	2.95
5 392	SERVICENOW INCORPORATED	USD	4 241 725	3.87
4 530	UNITEDHEALTH GROUP INCORPORATED	USD	2 306 948	2.10
8 017	VERTEX PHARMACEUTICALS INCORPORATED	USD	3 757 728	3.43
39 953	WALT DISNEY COMPANY	USD	3 966 933	3.62
Shares/Units in investment funds			4 689 518	4.28
<i>Luxembourg</i>			<i>4 689 518</i>	<i>4.28</i>
34 257.37	BNP PARIBAS INSTICASH USD 1D LVNAV - CLASSIC CAP	USD	4 689 518	4.28
Total securities portfolio			103 660 468	94.54

THEAM Quant - Europe Target Premium

Securities portfolio at 30/06/2024

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			235 024 841	87.97
Shares			235 024 841	87.97
<i>France</i>			<i>144 428 269</i>	<i>54.06</i>
20 985	AMUNDI SA	EUR	1 264 346	0.47
325 022	AXA SA	EUR	9 935 923	3.72
309 235	BNP PARIBAS	EUR	18 408 760	6.89
186 800	BOUYGUES SA	EUR	5 598 396	2.10
125 000	COMPAGNIE DE SAINT GOBAIN	EUR	9 077 500	3.40
1 353 093	CREDIT AGRICOLE SA	EUR	17 238 405	6.45
180 889	DANONE	EUR	10 325 144	3.86
497 842	MICHELIN (CGDE)	EUR	17 977 075	6.73
2 050 139	ORANGE	EUR	19 177 001	7.18
109 830	SANOFI AVENTIS	EUR	9 878 110	3.70
401 177	SOCIETE GENERALE SA	EUR	8 793 800	3.29
306 373	VEOLIA ENVIRONNEMENT	EUR	8 553 934	3.20
83 349	VINCI SA	EUR	8 199 875	3.07
<i>Germany</i>			<i>34 013 534</i>	<i>12.72</i>
200 614	BASF SE	EUR	9 064 744	3.39
135 099	DEUTSCHE POST AG - REG	EUR	5 105 391	1.91
185 775	EVONIK INDUSTRIES AG	EUR	3 539 014	1.32
185 896	FRESENIUS SE & CO KGAA	EUR	5 182 780	1.94
23 815	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	11 121 605	4.16
<i>The Netherlands</i>			<i>31 962 070</i>	<i>11.97</i>
1 037	ASML HOLDING NV	EUR	999 875	0.37
67 781	ASR NEDERLAND NV	EUR	3 016 932	1.13
595 238	ING GROEP NV	EUR	9 501 189	3.56
98 774	NN GROUP NV - W/I	EUR	4 291 730	1.61
61 767	RANDSTAD HOLDING NV	EUR	2 614 597	0.98
624 675	STELLANTIS NV	EUR	11 537 747	4.32
<i>Finland</i>			<i>14 333 276</i>	<i>5.37</i>
991 999	NORDEA BANK ABP	EUR	11 026 069	4.13
82 474	SAMPO OYJ - A SHS	EUR	3 307 207	1.24
<i>Belgium</i>			<i>10 287 692</i>	<i>3.85</i>
51 546	AGEAS	EUR	2 199 983	0.82
122 727	KBC GROEP NV	EUR	8 087 709	3.03
Shares/Units in investment funds			15 113 025	5.66
<i>Luxembourg</i>			<i>15 113 025</i>	<i>5.66</i>
143 286.46	BNP PARIBAS INSTICASH EUR 3M - I CAP	EUR	15 113 025	5.66
Total securities portfolio			250 137 866	93.63

THEAM Quant - Fixed Income Diversifier

Securities portfolio at 30/06/2024

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			29 020 011	80.32
Shares			29 020 011	80.32
<i>France</i>			<i>23 103 354</i>	<i>63.94</i>
24 672	AMUNDI SA	EUR	1 486 488	4.11
48 049	AXA SA	EUR	1 468 858	4.07
47 433	BNP PARIBAS	EUR	2 823 686	7.82
44 180	BOUYGUES SA	EUR	1 324 075	3.66
20 616	COMPAGNIE DE SAINT GOBAIN	EUR	1 497 134	4.14
217 600	CREDIT AGRICOLE SA	EUR	2 772 224	7.67
27 555	DANONE	EUR	1 572 839	4.35
45 023	MICHELIN (CGDE)	EUR	1 625 781	4.50
151 515	ORANGE	EUR	1 417 271	3.92
18 466	SANOFI AVENTIS	EUR	1 660 832	4.60
51 847	SCOR SE	EUR	1 226 700	3.40
124 088	SOCIETE GENERALE SA	EUR	2 720 009	7.53
53 992	VEOLIA ENVIRONNEMENT	EUR	1 507 457	4.17
<i>Germany</i>			<i>5 528 150</i>	<i>15.30</i>
67 063	BASF SE	EUR	3 030 242	8.39
176 095	COMMERZBANK AG	EUR	2 497 908	6.91
<i>The Netherlands</i>			<i>388 507</i>	<i>1.08</i>
349	ADYEN NV	EUR	388 507	1.08
Shares/Units in investment funds			3 230 366	8.95
<i>Luxembourg</i>			<i>3 230 366</i>	<i>8.95</i>
30 627.08	BNP PARIBAS INSTICASH EUR 3M - I CAP	EUR	3 230 366	8.95
Total securities portfolio			32 250 377	89.27

THEAM Quant - LFIS Selection

Securities portfolio at 30/06/2024

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			14 567 866	86.46
Shares			14 567 866	86.46
<i>United States of America</i>			<i>13 700 155</i>	<i>81.33</i>
1 316	ADOBE INCORPORATED	USD	682 147	4.05
7 909	ADVANCED MICRO DEVICES	USD	1 197 032	7.10
3 978	AMAZON.COM INCORPORATED	USD	717 283	4.26
11 639	FORTINET INCORPORATED	USD	654 521	3.88
3 553	INSULET CORPORATION	USD	668 995	3.97
3 512	INTUITIVE SURGICAL INCORPORATED	USD	1 457 723	8.66
919	KLA TENCOR CORPORATION	USD	706 998	4.20
13 489	KROGER CORPORATION	USD	628 417	3.73
18 462	METLIFE INCORPORATED	USD	1 209 095	7.18
1 240	MICROSOFT CORPORATION	USD	517 115	3.07
11 606	PAYPAL HOLDINGS INCORPORATED - W/I	USD	628 408	3.73
24 209	PFIZER INCORPORATED	USD	632 020	3.75
3 404	QUALCOMM INCORPORATED	USD	632 618	3.75
717	REGENERON PHARMACEUTICALS	USD	703 138	4.17
1 198	SYNOPSIS INCORPORATED	USD	665 157	3.95
7 452	TESLA INCORPORATED	USD	1 375 882	8.18
3 759	VERISIGN INCORPORATED	USD	623 606	3.70
<i>Italy</i>			<i>444 401</i>	<i>2.63</i>
2 365	ASSICURAZIONI GENERALI	EUR	55 081	0.33
5 771	ENEL SPA	EUR	37 477	0.22
4 151	ENI S.P.A.	EUR	59 583	0.35
40 013	INTESA SANPAOLO	EUR	138 885	0.82
7 951	SNAM SPA	EUR	32 846	0.19
3 483	UNICREDIT SPA	EUR	120 529	0.72
<i>France</i>			<i>423 310</i>	<i>2.50</i>
800	BNP PARIBAS	EUR	47 624	0.28
743	DANONE	EUR	42 410	0.25
1 168	MICHELIN (CGDE)	EUR	42 176	0.25
295	SCHNEIDER ELECTRIC SE	EUR	66 169	0.39
1 859	SOCIETE GENERALE SA	EUR	40 749	0.24
2 251	TOTAL SA	EUR	140 305	0.83
446	VINCI SA	EUR	43 877	0.26
Shares/Units in investment funds			1 564 627	9.29
<i>France</i>			<i>1 562 103</i>	<i>9.28</i>
13 316.02	THEAM QUANT DISPERSION US - J EUR H	EUR	1 562 103	9.28
<i>Luxembourg</i>			<i>2 524</i>	<i>0.01</i>
23.93	BNP PARIBAS INSTICASH EUR 3M - I CAP	EUR	2 524	0.01
Total securities portfolio			16 132 493	95.75

THEAM Quant - Multi Asset Diversified

Securities portfolio at 30/06/2024

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			28 187 805	93.03
Shares			28 187 805	93.03
<i>France</i>			<i>21 755 790</i>	<i>71.80</i>
21 036	AMUNDI SA	EUR	1 267 419	4.18
44 272	AXA SA	EUR	1 353 395	4.47
21 016	BNP PARIBAS	EUR	1 251 082	4.13
41 483	BOUYGUES SA	EUR	1 243 246	4.10
194 000	CREDIT AGRICOLE SA	EUR	2 471 560	8.16
24 691	DANONE	EUR	1 409 362	4.65
77 144	MICHELIN (CGDE)	EUR	2 785 670	9.19
138 492	ORANGE	EUR	1 295 454	4.28
15 835	SANOFI AVENTIS	EUR	1 424 200	4.70
93 969	SCOR SE	EUR	2 223 307	7.34
109 664	SOCIETE GENERALE SA	EUR	2 403 835	7.93
48 627	VEOLIA ENVIRONNEMENT	EUR	1 357 666	4.48
12 905	VINCI SA	EUR	1 269 594	4.19
<i>Germany</i>			<i>4 121 886</i>	<i>13.61</i>
26 558	BASF SE	EUR	1 200 023	3.96
28 740	COVESTRO AG	EUR	1 574 952	5.20
35 642	DEUTSCHE POST AG - REG	EUR	1 346 911	4.45
<i>Finland</i>			<i>1 422 253</i>	<i>4.69</i>
127 958	NORDEA BANK ABP	EUR	1 422 253	4.69
<i>The Netherlands</i>			<i>887 876</i>	<i>2.93</i>
26 695	PROSUS NV	EUR	887 876	2.93
Shares/Units in investment funds			33 380	0.11
<i>Luxembourg</i>			<i>33 380</i>	<i>0.11</i>
316.48	BNP PARIBAS INSTICASH EUR 3M - I CAP	EUR	33 380	0.11
Total securities portfolio			28 221 185	93.14

THEAM Quant - Multi Asset Diversified Defensive

Securities portfolio at 30/06/2024

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			58 022 225	90.11
Shares			58 022 225	90.11
<i>United States of America</i>			<i>33 201 668</i>	<i>51.57</i>
16 813	ADVANCED MICRO DEVICES	USD	2 544 658	3.95
14 873	APPLE INCORPORATED	USD	2 922 838	4.54
4 504	CADENCE DESIGN SYS INCORPORATED	USD	1 293 311	2.01
90 286	CONAGRA BRANDS INCORPORATED	USD	2 394 148	3.72
3 349	EMERSON ELECTRIC	USD	344 228	0.53
4 037	GODADDY INCORPORATED - A	USD	526 251	0.82
80 000	INTEL CORPORATION	USD	2 311 733	3.59
22 497	MICRON TECHNOLOGY INCORPORATED	USD	2 760 933	4.29
13 970	MICROSOFT CORPORATION	USD	5 825 883	9.05
3 879	NETFLIX INCORPORATED	USD	2 442 603	3.79
64 098	SKYWORKS SOLUTIONS INCORPORATED	USD	6 374 214	9.90
34 914	STARBUCKS CORPORATION	USD	2 536 090	3.94
5 095	TEXAS INSTRUMENTS INCORPORATED	USD	924 778	1.44
<i>France</i>			<i>23 936 236</i>	<i>37.17</i>
168 000	AXA SA	EUR	5 135 760	7.98
42 000	BNP PARIBAS	EUR	2 500 260	3.88
48 000	BOUYGUES SA	EUR	1 438 560	2.23
70 000	MICHELIN (CGDE)	EUR	2 527 700	3.93
50 458	RENAULT SA	EUR	2 413 911	3.75
57 000	SANOFI AVENTIS	EUR	5 126 580	7.96
90 642	VEOLIA ENVIRONNEMENT	EUR	2 530 725	3.93
23 000	VINCI SA	EUR	2 262 740	3.51
<i>United Kingdom</i>			<i>439 702</i>	<i>0.68</i>
6 467	COCA-COLA EUROPACIFIC PARTNER	USD	439 702	0.68
<i>Sweden</i>			<i>257 257</i>	<i>0.40</i>
16 217	GETINGE AB - B	SEK	257 257	0.40
<i>Israel</i>			<i>187 362</i>	<i>0.29</i>
1 217	CHECK POINT SOFTWARE TECHNOLOGIE	USD	187 362	0.29
Shares/Units in investment funds			120 967	0.19
<i>Luxembourg</i>			<i>120 967</i>	<i>0.19</i>
1 146.89	BNP PARIBAS INSTICASH EUR 3M - I CAP	EUR	120 967	0.19
Total securities portfolio			58 143 192	90.30

THEAM Quant - New Energy Opportunities

Securities portfolio at 30/06/2024

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			59 666 511	95.86
Shares			59 666 511	95.86
<i>United States of America</i>			<i>59 666 511</i>	<i>95.86</i>
6 000	ADOBE INCORPORATED	USD	3 333 240	5.35
15 000	ADVANCED MICRO DEVICES	USD	2 433 150	3.91
6 500	ALPHABET INCORPORATED	USD	1 183 975	1.90
74 159	BANK OF AMERICA CORPORATION	USD	2 949 303	4.74
33 000	BOSTON SCIENTIFIC CORPORATION	USD	2 541 330	4.08
3 000	COSTCO WHOLESALE CORPORATION	USD	2 549 970	4.10
8 000	CROWDSTRIKE HOLDINGS INCORPORATED - A	USD	3 065 520	4.92
51 500	DOLLAR TREE INCORPORATED	USD	5 498 656	8.84
5 200	ELEVANCE HEALTH INCORPORATED	USD	2 817 672	4.53
3 000	ELI LILLY COMPANY	USD	2 716 140	4.36
25 000	ILLUMINA INCORPORATED	USD	2 609 500	4.19
165 000	INTEL CORPORATION	USD	5 110 050	8.22
5 000	MICROSOFT CORPORATION	USD	2 234 750	3.59
40 000	NVIDIA CORPORATION	USD	4 941 600	7.94
40 000	PAYPAL HOLDINGS INCORPORATED - W/I	USD	2 321 200	3.73
85 000	PFIZER INCORPORATED	USD	2 378 300	3.82
12 000	QUALCOMM INCORPORATED	USD	2 390 160	3.84
5 000	S&P GLOBAL INCORPORATED	USD	2 230 000	3.58
3 500	SERVICENOW INCORPORATED	USD	2 753 345	4.42
30 000	STARBUCKS CORPORATION	USD	2 335 500	3.75
2 500	UNITEDHEALTH GROUP INCORPORATED	USD	1 273 150	2.05
Total securities portfolio			59 666 511	95.86

THEAM Quant - Raw Materials Income

Securities portfolio at 30/06/2024

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Money Market Instruments			3 361 802	97.57
<i>United States of America</i>			<i>3 361 802</i>	<i>97.57</i>
500 000	US TREASURY BILL 0.000% 23-03/10/2024	USD	493 231	14.32
500 000	US TREASURY BILL 0.000% 23-05/09/2024	USD	495 224	14.37
500 000	US TREASURY BILL 0.000% 23-08/08/2024	USD	497 235	14.43
500 000	US TREASURY BILL 0.000% 24-05/12/2024	USD	488 803	14.19
400 000	US TREASURY BILL 0.000% 24-19/09/2024	USD	395 364	11.47
500 000	US TREASURY BILL 0.000% 24-25/07/2024	USD	498 259	14.46
500 000	US TREASURY BILL 0.000% 24-26/09/2024	USD	493 686	14.33
Total securities portfolio			3 361 802	97.57

THEAM Quant - World Climate Carbon Offset Plan

Securities portfolio at 30/06/2024

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			713 558 294	89.11
Shares			713 558 294	89.11
<i>United States of America</i>			<i>713 558 294</i>	<i>89.11</i>
10 056	ADOBE INCORPORATED	USD	5 586 510	0.70
82 966	ADVANCED MICRO DEVICES	USD	13 457 915	1.68
206 901	ALLSTATE CORPORATION	USD	33 033 814	4.13
155 251	APPLE INCORPORATED	USD	32 698 966	4.08
20 822	BROADCOM INCORPORATED	USD	33 430 346	4.17
85 206	CENTENE CORPORATION	USD	5 649 158	0.71
40 236	CINTAS CORPORATION	USD	28 175 661	3.52
253 347	CONSOLIDATED EDISON INCORPORATED	USD	22 654 289	2.83
29 122	DECKERS OUTDOOR CORPORATION	USD	28 188 640	3.52
78 288	GOLDMAN SACHS GROUP INCORPORATED	USD	35 411 228	4.42
554 571	HP INCORPORATED	USD	19 421 076	2.43
2 105 591	INTEL CORPORATION	USD	65 210 153	8.14
38 368	INTUITIVE SURGICAL INCORPORATED	USD	17 068 005	2.13
79 674	KLA TENCOR CORPORATION	USD	65 692 010	8.20
227 515	MICROCHIP TECHNOLOGY INCORPORATED	USD	20 817 623	2.60
199 889	NIKE INCORPORATED - B	USD	15 065 634	1.88
554 654	NVIDIA CORPORATION	USD	68 521 955	8.55
161 225	OTIS WORLDWIDE CORPORATION	USD	15 519 519	1.94
304 578	PAYPAL HOLDINGS INCORPORATED - W/I	USD	17 674 661	2.21
197 879	PEPSICO INCORPORATED	USD	32 636 183	4.08
331 146	QUALCOMM INCORPORATED	USD	65 957 660	8.24
106 159	TESLA INCORPORATED	USD	21 006 743	2.62
123 035	UNION PACIFIC CORPORATION	USD	27 837 899	3.48
33 243	VERISIGN INCORPORATED	USD	5 910 605	0.74
36 124	VERTEX PHARMACEUTICALS INCORPORATED	USD	16 932 041	2.11
Shares/Units in investment funds			26 630 366	3.33
<i>Luxembourg</i>			<i>26 630 366</i>	<i>3.33</i>
194 537.30	BNP PARIBAS INSTICASH USD 1D LVNAV - CLASSIC CAP	USD	26 630 366	3.33
Total securities portfolio			740 188 660	92.44

Notes to the financial statements

Notes to the financial statements at 30/06/2024

Note 1 - General Information

Events that occurred during the financial period ended 30 June 2024

Since 1 January 2024, the Company has decided the following changes:

a) Liquidated sub-fund

Sub-fund	Date	Event
THEAM Quant - Equity World Global Goals	24 May 2024	Liquidation of the sub-fund

b) Activated share classes

Sub-fund	Date	Events
THEAM Quant - Equity Eurozone Guru	8 February 2024	Activation of the share class "I MD - DIS"
THEAM Quant - New Energy Opportunities	13 June 2024	Activation of the share class "C - ACC"

As at 30 June 2024, the liquidation of the following sub-fund is not completed. There is still a remaining amount of cash at bank:

- THEAM Quant - Equity World Global Goals for USD 21 400

c) Sub-funds open

All sub-funds whose securities portfolios are detailed in this document were available for subscription as at 30 June 2024.

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 2024 to 30 June 2024.

b) Net asset value

This semi-annual report is prepared on the basis of the last net asset value as at 28 June 2024.

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.

Notes to the financial statements at 30/06/2024

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

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

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

d) Conversion of foreign currencies

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

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

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

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

e) Valuation of forward foreign exchange contracts

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

f) Valuation of swaps

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

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

g) Income

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

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.

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Notes to the financial statements at 30/06/2024

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

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

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

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

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

The management fees are as follow:

Sub-fund	C	Privilege	Life	I	M	J	X	N	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	1.20%	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 GURU	1.30%	0.70%	1.385%	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%	-	-	-	-	-	-	-	-

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Notes to the financial statements at 30/06/2024

Sub-fund	C	Privilege	Life	I	M	J	X	N	S
THEAM Quant - Equity World Global Goals (liquidated on 24 May 2024)	1.35%	0.70%	-	0.60%	0.35%	0.40%	0.00%	1.35%	-
THEAM Quant - Equity World Guru	1.50%	0.75%	0.50%	0.75%	0.40%	0.50%	0.00%	1.50%	-
THEAM Quant - Europe Target Premium	1.20%	0.70%	-	0.60%	0.35%	0.40%	0.00%	1.20%	-
THEAM Quant - Fixed Income Diversifier	0.60%	0.35%	-	0.25%	0.15%	0.20%	0.00%	0.60%	-
THEAM Quant - LFIS Selection	1.20%	0.70%	-	0.60%	0.35%	0.40%	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 - New Energy Opportunities	1.15%*	0.60%*	-	0.55%*	0.25%*	0.40%*	0.00%*	-	-
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.

* For "CFO"-denominated Share Classes, the Management Company uses a proportion of the management fees in the context of the Carbon Footprint Offsetting of such Share Classes, with the exception of the X CFO shares for which the Management Company uses the whole received management fees. The Carbon Footprint Offsetting fees are designed to cover the costs relating to the Carbon Footprint Offsetting service. They shall account for a maximum of 0.40% of the net assets of the Share Class, of which a 0.06% maximum is for the Carbon Footprint Offsetting service and a 0.25% maximum is for acquisition of VERs (Verified Emission Reduction).

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.
- (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;

Notes to the financial statements at 30/06/2024

(g) the cost and expenses of accounting, bookkeeping and calculating the Net Asset Value; the costs of preparing, in such languages as are necessary for the benefit of the Shareholders (including the beneficial holders of the Shares), and distributing annual and semi-annual reports and such other reports or documents as may be required under applicable laws or regulations;

(h) the cost and expenses of promoting the Company, including reasonable marketing and advertising expenses;

(i) the costs incurred with the admission and the maintenance of the Shares on the stock exchanges on which they are listed (if listed);

(j) the costs and expenses linked to any licence agreement.

Note 6 - Taxes

The SICAV is governed by the tax laws of Luxembourg.

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

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

Note 7 - Dividends

For the "MD - Distribution" share classes, which pay monthly dividends, the following dividends were paid:

- Payment dates

Month	Record Date	NAV ex-Dividend Date	Payment Date
January	30	31 January 2024	12 February 2024
February	28	29 February 2024	12 March 2024
March	27	28 March 2024	11 April 2024
April	26	29 April 2024	10 May 2024
May	30	31 May 2024	12 June 2024
June	27	28 June 2024	10 July 2024

The dividends were paid on 30 May 2024 for shares outstanding on 17 May 2024 with ex-date 21 May 2024.

- Monthly and annual amounts:

Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
THEAM Quant - Bond Europe Climate Carbon Offset Plan	"C - DIS"	EUR	2.73	4 095
THEAM Quant - Equity Europe Climate Care	"C - DIS"	EUR	2.96	256 391
THEAM Quant - Equity Europe Climate Care	"C MD - DIS"	EUR	0.35(1)	172
THEAM Quant - Equity Europe Climate Care	"C MD - DIS"	EUR	0.36(2)	44
THEAM Quant - Equity Europe Climate Care	"C MD - DIS"	EUR	0.37(11)	46
THEAM Quant - Equity Europe Climate Care	"I MD - DIS"	EUR	0.34(3)	223 326
THEAM Quant - Equity Europe Climate Care	"I MD - DIS"	EUR	0.35(4)	186 568

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Notes to the financial statements at 30/06/2024

Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
THEAM Quant - Equity Europe Climate Care	“I MD - DIS”	EUR	0.36(11)	94 304
THEAM Quant - Equity Europe Climate Care	“Privilege - DIS”	EUR	2.70	2 007
THEAM Quant - Equity Europe Climate Care	“X - DIS”	EUR	288.23	331
THEAM Quant - Equity Europe Factor Defensive	“C - DIS”	EUR	4.40	43 393
THEAM Quant - Equity Europe Factor Defensive	“I - DIS”	EUR	4.51	44 183
THEAM Quant - Equity Europe Factor Defensive	“J - DIS”	EUR	3.81	528 341
THEAM Quant - Equity Europe GURU	“C - DIS”	EUR	3.15	259 361
THEAM Quant - Equity Europe GURU	“I - DIS”	EUR	3.39	4 070
THEAM Quant - Equity Europe GURU	“Privilege - DIS”	EUR	3.14	17 998
THEAM Quant - Equity Eurozone DEFI	“C MD - DIS”	EUR	0.40(5)	98
THEAM Quant - Equity Eurozone DEFI	“C MD - DIS”	EUR	0.41(6)	50
THEAM Quant - Equity Eurozone DEFI	“C MD - DIS”	EUR	0.42(7)	52
THEAM Quant - Equity Eurozone DEFI	“C MD - DIS”	EUR	0.43(12)	106
THEAM Quant - Equity Eurozone GURU	“I MD - DIS”	EUR	0.57(6)	17 422
THEAM Quant - Equity Eurozone GURU	“I MD - DIS”	EUR	0.33(13)	29 517
THEAM Quant - Equity iESG Eurozone Income Defensive	“I - DIS”	EUR	3.12	395
THEAM Quant - Equity iESG Eurozone Income Defensive	“J - DIS”	EUR	3.49	296 169
THEAM Quant - Equity iESG Eurozone Income Defensive	“J GBP RH - DIS”	GBP	3.40	23 312
THEAM Quant - Equity US GURU	“C - DIS”	USD	1.66	5 226
THEAM Quant - Equity US GURU	“I - DIS”	USD	1.79	1 994
THEAM Quant - Equity US GURU	“Privilege - DIS”	USD	1.58	410
THEAM Quant - Equity World DEFI	“C EUR - DIS”	EUR	2.49	294
THEAM Quant - Equity World GURU	“C - DIS”	USD	1.92	22 842
THEAM Quant - Equity World GURU	“C EUR - DIS”	EUR	1.74	178 847
THEAM Quant - Equity World GURU	“Privilege EUR - DIS”	EUR	2.09	29 264
THEAM Quant - Fixed Income Diversifier	“J EUR - DIS”	EUR	1.14	1 174
THEAM Quant - Multi Asset Diversified Defensive	“C - DIS”	EUR	0.46	7 289
THEAM Quant - World Climate Carbon Offset Plan	“C EUR - DIS”	EUR	2.04	29 764

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Notes to the financial statements at 30/06/2024

Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
THEAM Quant - World Climate Carbon Offset Plan	"I - DIS"	USD	1.61	55 700
THEAM Quant - World Climate Carbon Offset Plan	"I EUR MD - DIS"	EUR	0.39(2)	33 368
THEAM Quant - World Climate Carbon Offset Plan	"I EUR MD - DIS"	EUR	0.36(8)	37 693
THEAM Quant - World Climate Carbon Offset Plan	"I EUR MD - DIS"	EUR	0.37(9)	36 112
THEAM Quant - World Climate Carbon Offset Plan	"I EUR MD - DIS"	EUR	0.38(10)	94 865
THEAM Quant - World Climate Carbon Offset Plan	"Privilege EUR - DIS"	EUR	2.10	180 881
THEAM Quant - World Climate Carbon Offset Plan	"X EUR - DIS"	EUR	215.23	5 022 477

(1) From January to March and in May 2024

(2) In April 2024

(3) From January to March 2024

(4) From April to May 2024

(5) From January to February 2024

(6) In March 2024

(7) In May 2024

(8) In January 2024

(9) In February 2024

(10) In March and since May 2024

(11) In June 2024

(12) In April 2024 and in June 2024

(13) Since April 2024

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 2024 were the following:

EUR 1 = CHF 0.96305

EUR 1 = GBP 0.84785

EUR 1 = USD 1.07175

Note 10 - Forward foreign exchange contracts

As at 30 June 2024, 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	29 418 859	USD	31 531 726
		Net unrealised gain (in USD)	44 918

As at 30 June 2024, the latest maturity of all outstanding contracts is 31 July 2024.

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Notes to the financial statements at 30/06/2024

THEAM Quant - Cross Asset High Focus

Currency	Purchase amount	Currency	Sale amount
CHF	5 837 603	CHF	128 434
EUR	1 706 966	EUR	10 586 478
USD	4 793 474	USD	1 685 441
Net unrealised loss (in EUR)			(41 232)

As at 30 June 2024, the latest maturity of all outstanding contracts is 31 July 2024.

THEAM Quant - Equity Europe Climate Care

Currency	Purchase amount	Currency	Sale amount
GBP	156 149	EUR	184 650
Net unrealised loss (in EUR)			(718)

As at 30 June 2024, the latest maturity of all outstanding contracts is 31 July 2024.

THEAM Quant - Equity Europe Factor Defensive

Currency	Purchase amount	Currency	Sale amount
USD	25 768	EUR	24 041
Net unrealised loss (in EUR)			(35)

As at 30 June 2024, the latest maturity of all outstanding contracts is 31 July 2024.

THEAM Quant - Equity Europe GURU

Currency	Purchase amount	Currency	Sale amount
USD	49 279	EUR	45 977
Net unrealised loss (in EUR)			(65)

As at 30 June 2024, the latest maturity of all outstanding contracts is 31 July 2024.

THEAM Quant - Equity Eurozone GURU

Currency	Purchase amount	Currency	Sale amount
USD	14 918	EUR	13 919
Net unrealised loss (in EUR)			(20)

As at 30 June 2024, the latest maturity of all outstanding contracts is 31 July 2024.

THEAM Quant - Equity iESG Eurozone Income Defensive

Currency	Purchase amount	Currency	Sale amount
GBP	427 448	EUR	514 700
USD	9 895		
Net unrealised loss (in EUR)			(1 979)

As at 30 June 2024, the latest maturity of all outstanding contracts is 31 July 2024.

THEAM Quant - Equity US Factor Defensive

Currency	Purchase amount	Currency	Sale amount
EUR	62 565	USD	67 058
Net unrealised gain (in USD)			95

As at 30 June 2024, the latest maturity of all outstanding contracts is 31 July 2024.

THEAM Quant - Equity US GURU

Currency	Purchase amount	Currency	Sale amount
EUR	1 659 187	EUR	22 988
USD	24 592	USD	1 778 353
Net unrealised gain (in USD)			2 448

As at 30 June 2024, the latest maturity of all outstanding contracts is 31 July 2024.

THEAM Quant - Equity US Premium Income

Currency	Purchase amount	Currency	Sale amount
EUR	255 816	USD	274 189
Net unrealised gain (in USD)			390

As at 30 June 2024, the latest maturity of all outstanding contracts is 31 July 2024.

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Notes to the financial statements at 30/06/2024

THEAM Quant - Equity World DEFI

Currency	Purchase amount	Currency	Sale amount
EUR	1 661 449	USD	1 780 776
Net unrealised gain (in USD)			2 536

As at 30 June 2024, the latest maturity of all outstanding contracts is 31 July 2024.

THEAM Quant - Equity World DEFI Market Neutral

Currency	Purchase amount	Currency	Sale amount
EUR	324 315	USD	347 607
Net unrealised gain (in USD)			495

As at 30 June 2024, the latest maturity of all outstanding contracts is 31 July 2024.

THEAM Quant - Equity World GURU

Currency	Purchase amount	Currency	Sale amount
EUR	283 460	USD	303 818
Net unrealised gain (in USD)			433

As at 30 June 2024, the latest maturity of all outstanding contracts is 31 July 2024.

THEAM Quant - Europe Target Premium

Currency	Purchase amount	Currency	Sale amount
CHF	109 390	EUR	185 501
GBP	59 980		
Net unrealised loss (in EUR)			(986)

As at 30 June 2024, the latest maturity of all outstanding contracts is 31 July 2024.

THEAM Quant - LFIS Selection

Currency	Purchase amount	Currency	Sale amount
USD	51 400	EUR	47 956
Net unrealised loss (in EUR)			(69)

As at 30 June 2024, the latest maturity of all outstanding contracts is 31 July 2024.

THEAM Quant - Raw Materials Income

Currency	Purchase amount	Currency	Sale amount
EUR	372 772	USD	399 545
Net unrealised gain (in USD)			569

As at 30 June 2024, the latest maturity of all outstanding contracts is 31 July 2024.

THEAM Quant - World Climate Carbon Offset Plan

Currency	Purchase amount	Currency	Sale amount
EUR	159 903 908	USD	171 388 366
Net unrealised gain (in USD)			244 013

As at 30 June 2024, the latest maturity of all outstanding contracts is 31 July 2024.

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

Notes to the financial statements at 30/06/2024

THEAM Quant - Alpha Commodity

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
119 867 921	104.28%	BNP PARIBAS PARIS, FRANCE	USD	30/10/2024	-	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 BACKWARDATI ON EX-AGRICULTURE AND LIVESTOCK IND
110 749 266	96.34%	JP MORGAN SECURITIES LIMITED, UNITED KINGDOM	USD	19/12/2024	PERFORMANCE OF BASKET OF SHARES (*)	USD - SOFR +SPREAD
					Net unrealised gain (in USD)	7 382 600

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

ABN AMRO GROUP NV - CVA	DANONE	ORANGE
ALLIANZ SE - REG	DEUTSCHE BOERSE AG	SANOFI AVENTIS
AMUNDI SA	FRESENIUS SE & CO KGAA	SCOR SE
AXA SA	ING GROEP NV	SOCIETE GENERALE SA
BOUYGUES SA	KBC GROEP NV	VEOLIA ENVIRONNEMENT
COMPAGNIE DE SAINT GOBAIN	KESKO OYJ - B	VINCI SA
CREDIT AGRICOLE SA	MICHELIN (CGDE)	

THEAM QUANT

Notes to the financial statements at 30/06/2024

THEAM Quant - Bond Europe Climate Carbon Offset Plan

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
17 698 030	96.58%	BNP PARIBAS PARIS, FRANCE	EUR	14/08/2024	EURIBOR 3M +SPREAD	BNP PARIBAS EUROPE SELECT CLIMATE CARE NTR INDEX
17 044 930	93.02%	BNP PARIBAS PARIS, FRANCE	EUR	12/05/2025	PERFORMANCE OF BASKET OF SHARES (*)	EURIBOR 3M +SPREAD
					Net unrealised gain (in EUR)	747 116

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

ABBVIE INCORPORATED	CADENCE DESIGN SYS INCORPORATED	MICRON TECHNOLOGY INCORPORATED
ADOBE INCORPORATED	COCA-COLA COMPANY	MICROSOFT CORPORATION
ADVANCED MICRO DEVICES	DANONE	ORACLE CORPORATION
APPLE INCORPORATED	ELI LILLY COMPANY	PAYPAL HOLDINGS INCORPORATED - W/I
APPLIED MATERIALS INCORPORATED	FORTINET INCORPORATED	SANOFI AVENTIS
ASSICURAZIONI GENERALI	INTESA SANPAOLO	SCHNEIDER ELECTRIC SE
AUTODESK INCORPORATED	INTUIT INCORPORATED	SOCIETE GENERALE SA
AUTOMATIC DATA PROCESSING	INTUITIVE SURGICAL INCORPORATED	TESLA INCORPORATED
BNP PARIBAS	MASTERCARD INCORPORATED - A	UNICREDIT SPA
BOSTON SCIENTIFIC CORPORATION	MICHELIN (CGDE)	VINCI SA

THEAM QUANT

Notes to the financial statements at 30/06/2024

THEAM Quant - Cross Asset High Focus

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
840 012 296	99.93%	BNP PARIBAS PARIS, FRANCE	EUR	12/11/2024	-	CALCULATION FORMULAS OF DYNAMIC MULTI-ASSET SYSTEMATIC STRATEGY
617 684 627	73.48%	BNP PARIBAS PARIS, FRANCE	EUR	12/05/2025	-	CALCULATION FORMULAS OF DYNAMIC MULTI-ASSET SYSTEMATIC STRATEGY
178 966 751	21.29%	BNP PARIBAS PARIS, FRANCE	EUR	15/01/2025	PERFORMANCE OF BASKET OF SHARES (*)	EUR - ESTR +SPREAD
					Net unrealised gain (in EUR)	13 051 641

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

ADOBE INCORPORATED	CSX CORPORATION	PEPSICO INCORPORATED
ADVANCED MICRO DEVICES	EXELON CORPORATION	QORVO INCORPORATED
AIRBNB INCORPORATED - A	GARTNER INCORPORATED	REGENERON PHARMACEUTICALS
AMAZON.COM INCORPORATED	GOLDMAN SACHS GROUP INCORPORATED	SERVICENOW INCORPORATED
AMGEN INCORPORATED	INTEL CORPORATION	STARBUCKS CORPORATION
APPLE INCORPORATED	INTESA SANPAOLO	TESLA INCORPORATED
APPLIED MATERIALS INCORPORATED	INTUITIVE SURGICAL INCORPORATED	UNICREDIT SPA
BOSTON SCIENTIFIC CORPORATION	LAM RESEARCH CORPORATION	UNITED PARCEL SERVICE- B
BROADCOM INCORPORATED	MICROSOFT CORPORATION	UNITEDHEALTH GROUP INCORPORATED
CADENCE DESIGN SYS INCORPORATED	NIKE INCORPORATED - B	VINCI SA
CBRE GROUP INCORPORATED - A	NVIDIA CORPORATION	VISA INCORPORATED - A
COSTCO WHOLESALE CORPORATION	PAYPAL HOLDINGS INCORPORATED - W/I	WW GRAINGER INCORPORATED

THEAM QUANT

Notes to the financial statements at 30/06/2024

THEAM Quant - Equity Europe Climate Care

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
111 220 136	98.09%	BNP PARIBAS PARIS, FRANCE	EUR	21/03/2025	EUR - ESTR +SPREAD	BNP PARIBAS EQUITY EUROPE CLIMATE CARE PARIS-ALIGNED NTR INDEX (BNPIECCP INDEX)
112 057 153	98.83%	JP MORGAN SECURITIES LIMITED, UNITED KINGDOM	EUR	21/03/2025	PERFORMANCE OF BASKET OF SHARES (*)	EUR - ESTR +SPREAD
					Net unrealised gain (in EUR)	9 666 138

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

AMUNDI SA	KBC GROEP NV	SANOFI AVENTIS
AXA SA	MICHELIN (CGDE)	SCOR SE
BOUYGUES SA	NORDEA BANK ABP	SOCIETE GENERALE SA
COMPAGNIE DE SAINT GOBAIN	ORANGE	STELLANTIS NV
CREDIT AGRICOLE SA	PROSUS NV	VEOLIA ENVIRONNEMENT
DANONE	RANDSTAD HOLDING NV	VINCI SA
FRESENIUS SE & CO KGAA		

THEAM Quant - Equity Europe Climate Care Protection 90%

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
27 827 508	107.52%	BNP PARIBAS PARIS, FRANCE	EUR	03/04/2025	EUR - ESTR +SPREAD	PERFORMANCE LINKED TO BNP PARIBAS EQUITY EUROPE CLIMATE CARE PARIS-ALIGNED NTR INDEX (BNPIECCP INDEX)
22 772 566	87.99%	BNP PARIBAS PARIS, FRANCE	EUR	08/04/2025	PERFORMANCE OF BASKET OF SHARES (*)	EUR - ESTR +SPREAD
					Net unrealised loss (in EUR)	(2 050 021)

THEAM QUANT

Notes to the financial statements at 30/06/2024

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

ABBVIE INCORPORATED	EQUINIX INCORPORATED	ORACLE CORPORATION
ADOBE INCORPORATED	INTUIT INCORPORATED	PAYPAL HOLDINGS INCORPORATED - W/I
ADVANCED MICRO DEVICES	INTUITIVE SURGICAL INCORPORATED	PFIZER INCORPORATED
ALPHABET INCORPORATED	LULULEMON ATHLETICA INCORPORATED	REGENERON PHARMACEUTICALS
APPLE INCORPORATED	MICROSOFT CORPORATION	TESLA INCORPORATED
COSTCO WHOLESALE CORPORATION	NETFLIX INCORPORATED	VERTEX PHARMACEUTICALS INCORPORATED
ELI LILLY COMPANY		

THEAM Quant - Equity Europe DEFI

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
10 074 829	99.86%	BNP PARIBAS PARIS, FRANCE	EUR	19/06/2025	EUR - ESTR +SPREAD	BNP PARIBAS DEFI EQUITY EUROPE LONG NET TR INDEX (BNPIDFET INDEX)
9 100 003	90.19%	BANK OF AMERICA SECURITIES EUROPE, FRANCE	EUR	19/06/2025	PERFORMANCE OF BASKET OF SHARES (*)	EUR - ESTR +SPREAD
					Net unrealised loss (in EUR)	(57 551)

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

ACKERMANS & VAN HAAREN	MILLICOM INTERNATIONAL CELLULAR - SDR	SWEDISH ORPHAN BIOVITRUM AB
AXFOOD AB	OCI NV	SYMRISE AG
DEUTSCHE POST AG - REG	PROSUS NV	TAKEAWAY.COM HOLDING BV
DEUTSCHE TELEKOM AG - REG	SCOUT24 AG	THULE GROUP AB/THE
ELEKTA AB - B	SECURITAS AB - B	VOLKSWAGEN AG
EVOTEC AG	SIEMENS AG - REG	WOLTERS KLUWER
HUSQVARNA AB - B	SWECO AB - B	ZALANDO SE
KION GROUP AG		

THEAM QUANT

Notes to the financial statements at 30/06/2024

THEAM Quant - Equity Europe Factor Defensive

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
83 071 218	88.86%	JP MORGAN, GERMANY	EUR	01/08/2024	PERFORMANCE OF BASKET OF SHARES (*)	EUR - ESTR +SPREAD
88 826 159	95.02%	BNP PARIBAS PARIS, FRANCE	EUR	01/08/2024	EUR - ESTR +SPREAD	DYNAMIC STRATEGY BASED ON BNP PARIBAS DEFI EQUITY EUROPE LONG NET TR INDEX (BNPIDFET INDEX)
					Net unrealised gain (in EUR)	7 529 214

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

AGEAS	CREDIT AGRICOLE SA	SANOFI AVENTIS
AMUNDI SA	DANONE	SCOR SE
ASML HOLDING NV	MICHELIN (CGDE)	SIEMENS AG - REG
ASR NEDERLAND NV	NN GROUP NV - W/I	SOCIETE GENERALE SA
AXA SA	NORDEA BANK ABP	STELLANTIS NV
BNP PARIBAS	ORANGE	TOTAL SA
BOUYGUES SA	RANDSTAD HOLDING NV	VEOLIA ENVIRONNEMENT

THEAM Quant - Equity Europe GURU

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
115 000 000	92.00%	BANK OF AMERICA SECURITIES EUROPE, FRANCE	EUR	25/07/2024	PERFORMANCE OF BASKET OF SHARES (*)	EUR - ESTR +SPREAD
127 474 682	101.98%	BNP PARIBAS, FRANCE	EUR	25/07/2024	EUR - ESTR +SPREAD	BNP Paribas GURU® Europe ESG NTR EUR Index (BNPIGEU Index)
					Net unrealised loss (in EUR)	(790 610)

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Notes to the financial statements at 30/06/2024

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

ASM INTERNATIONAL NV	DANONE	SANDVIK AB
ASML HOLDING NV	DELIVERY HERO SE	SANOFI AVENTIS
AXA SA	EPIROC AB - A	SOCIETE GENERALE SA
BNP PARIBAS	GERRESHEIMER AG	SVENSKA CELLULOSA AB SCA - B
BOUYGUES SA	LANXESS AG	SVENSKA HANDELSBANKEN - A
COMPAGNIE DE SAINT GOBAIN	MICHELIN (CGDE)	VEOLIA ENVIRONNEMENT
COVESTRO AG	ORANGE	VINCI SA
CREDIT AGRICOLE SA	QIAGEN N.V.	WOLTERS KLUWER

THEAM Quant - Equity Eurozone DEFI

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
8 150 724	93.33%	BNP PARIBAS PARIS, FRANCE	EUR	10/01/2025	PERFORMANCE OF BASKET OF SHARES (*)	EUR - ESTR +SPREAD
9 122 639	104.46%	BNP PARIBAS PARIS, FRANCE	EUR	10/01/2025	EUR - ESTR +SPREAD	BNP PARIBAS DEFI EQUITY EUROZONE LONG NET TR (BNPIDFZT INDEX)
					Net unrealised loss (in EUR)	(60 219)

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

ALLIANZ SE - REG	ENEL SPA	POSTE ITALIANE SPA
ASML HOLDING NV	FINECOBANK SPA	PROSUS NV
ASSICURAZIONI GENERALI	INFRASTRUTTURE WIRELESS ITALIANE	SIEMENS AG - REG
AXA SA	ING GROEP NV	SNAM SPA
BASF SE	KONINKLIJKE AHOLD DELHAIZE	TOTAL SA
BPER BANCA	NEXI SPA	UNICREDIT SPA
DANONE	NORDEA BANK ABP	

THEAM Quant - Equity Eurozone GURU

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
255 000 006	91.00%	JP MORGAN, GERMANY	EUR	07/10/2024	PERFORMANCE OF BASKET OF SHARES (*)	EUR - ESTR +SPREAD
272 434 910	97.23%	BNP PARIBAS, SINGAPORE	EUR	07/10/2024	EUR - ESTR +SPREAD	BNP Paribas GURU® Eurozone ESG NTR EUR Index (BNPIGEZ Index)
					Net unrealised gain (in EUR)	12 766 359

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Notes to the financial statements at 30/06/2024

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

ABN AMRO GROUP NV - CVA	COMMERZBANK AG	MERCEDES BENZ GROUP AG
ADIDAS AG	COMPAGNIE DE SAINT GOBAIN	MICHELIN (CGDE)
ADYEN NV	CREDIT AGRICOLE SA	NORDEA BANK ABP
AKZO NOBEL N.V.	DANONE	ORANGE
ALLIANZ SE - REG	DEUTSCHE BOERSE AG	PROSUS NV
AMUNDI SA	FRESENIUS SE & CO KGAA	SCOR SE
ASML HOLDING NV	ING GROEP NV	SOCIETE GENERALE SA
AXA SA	KBC GROEP NV	UCB SA
BASF SE	KESKO OYJ - B	VEOLIA ENVIRONNEMENT
BAYERISCHE MOTOREN WERKE AG	KONINKLIJKE AHOLD DELHAIZE	VINCI SA
BOUYGUES SA		

THEAM Quant - Equity iESG Eurozone Income Defensive

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
67 038 464	98.69%	BNP PARIBAS PARIS, FRANCE	EUR	26/07/2024	EUR - ESTR +SPREAD	DYNAMIC STRATEGY BASED ON BNP PARIBAS HIGH DIVIDEND EUROZONE ESG INDEX (BNPIFEDZ INDEX)
59 500 007	87.59%	BANK OF AMERICA SECURITIES EUROPE, FRANCE	EUR	31/07/2024	PERFORMANCE OF BASKET OF SHARES (*)	EUR - ESTR +SPREAD
					Net unrealised gain (in EUR)	1 397 744

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

AALBERTS INDUSTRIES NV	EDP - ENERGIAS DE PORTUGAL SA	NIBE INDUSTRIER AB - B
AIXTRON SE	ELECTROLUX AB - B	PROSUS NV
ASML HOLDING NV	ELEKTA AB - B	SANDVIK AB
ATLAS COPCO AB - B	FRESENIUS MEDICAL CARE AG	SANOFI AVENTIS
AXA SA	GETINGE AB - B	SIEMENS AG - REG
BAYERISCHE MOTOREN WERKE AG	HEIDELBERGCEMENT AG	SIGNIFY NV
BNP PARIBAS	JDE PEETS NV	TELIA CO AB
BOLIDEN AB	KONINKLIJKE AHOLD DELHAIZE	VEOLIA ENVIRONNEMENT
BOUYGUES SA	LOTUS BAKERIES	VINCI SA
CASTELLUM AB	MILLICOM INTERNATIONAL CELLULAR - SDR	VOLKSWAGEN AG
DANONE		

THEAM QUANT

Notes to the financial statements at 30/06/2024

THEAM Quant - Equity US DEFI

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
7 499 877	89.74%	BNP PARIBAS PARIS, FRANCE	USD	13/03/2025	PERFORMANCE OF BASKET OF SHARES (*)	USD - SOFR +SPREAD
8 238 578	98.58%	BNP PARIBAS PARIS, FRANCE	USD	13/03/2025	USD - SOFR +SPREAD	BNP PARIBAS DEFI EQUITY US LONG NET TR INDEX (BNPIDFUT INDEX)
					Net unrealised gain (in USD)	301 984

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

ABN AMRO GROUP NV - CVA	DEUTSCHE POST AG - REG	NN GROUP NV - W/I
AGEAS	EDP - ENERGIAS DE PORTUGAL SA	NORDEA BANK ABP
ALLIANZ SE - REG	ERSTE GROUP BANK AG	RANDSTAD HOLDING NV
ASML HOLDING NV	KBC GROEP NV	SAMPO OYJ - A SHS
ASR NEDERLAND NV	KESKO OYJ - B	STELLANTIS NV
BASF SE	MERCEDES BENZ GROUP AG	VOLKSWAGEN AG - PREF
BAYERISCHE MOTOREN WERKE AG	MUENCHENER RUECKVERSICHERUNG AG - REG	

THEAM Quant - Equity US Factor Defensive

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
5 799 493	91.21%	BNP PARIBAS PARIS, FRANCE	USD	25/04/2025	PERFORMANCE OF BASKET OF SHARES (*)	USD - SOFR +SPREAD
6 043 734	95.05%	BNP PARIBAS PARIS, FRANCE	USD	25/04/2025	USD - SOFR +SPREAD	DYNAMIC STRATEGY BASED ON BNP PARIBAS DEFI EQUITY US LONG NET TR (BNPIDFUT INDEX)
					Net unrealised gain (in USD)	482 455

THEAM QUANT

Notes to the financial statements at 30/06/2024

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

ABN AMRO GROUP NV - CVA	EDP - ENERGIAS DE PORTUGAL SA	MONCLER SPA
ADYEN NV	ENEL SPA	MUENCHENER RUECKVERSICHERUNG AG - REG
ALLIANZ SE - REG	FINECOBANK SPA	NN GROUP NV - W/I
ASSICURAZIONI GENERALI	ING GROEP NV	STELLANTIS NV
BANCO BPM SPA	INTESA SANPAOLO	UNICREDIT SPA
BAYERISCHE MOTOREN WERKE AG	MEDIOBANCA SPA	UNIPOL GRUPPO FINANZIARIO SP

THEAM Quant - Equity US GURU

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
9 700 000	81.09%	BANK OF AMERICA SECURITIES EUROPE, FRANCE	USD	25/07/2024	PERFORMANCE OF BASKET OF SHARES (*)	USD - SOFR +SPREAD
10 671 851	89.22%	BNP PARIBAS, SINGAPORE	USD	25/07/2024	USD - SOFR +SPREAD	BNP Paribas GURU® US ESG NTR USD Index (BNPIGUS Index)
					Net unrealised gain (in USD)	1 261 994

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

ADOBE INCORPORATED	EMERSON ELECTRIC	STARBUCKS CORPORATION
ADVANCED MICRO DEVICES	FISERV INCORPORATED	SWECO AB - B
APPLIED MATERIALS INCORPORATED	KEYSIGHT TECHNOLOGIES INCORPORATED - W/I	TESLA INCORPORATED
AUTODESK INCORPORATED	MODERNA INCORPORATED	VERTEX PHARMACEUTICALS INCORPORATED
AXFOOD AB	QORVO INCORPORATED	VOLVO AB - A
CADENCE DESIGN SYS INCORPORATED	SERVICENOW INCORPORATED	VOLVO CAR AB - B
COCA-COLA EUROPACIFIC PARTNER	SHERWIN-WILLIAMS COMPANY	WW GRAINGER INCORPORATED
CYBERARK SOFTWARE LIMITED		

THEAM QUANT

Notes to the financial statements at 30/06/2024

THEAM Quant - Equity US Premium Income

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
26 224 213	99.56%	BNP PARIBAS PARIS, FRANCE	USD	06/12/2024	-	BNP PARIBAS STOCK PUT WRITE US INDEX (BNPISPUS INDEX)
23 000 012	87.32%	BNP PARIBAS PARIS, FRANCE	USD	07/02/2025	PERFORMANCE OF BASKET OF SHARES (*)	USD - SOFR +SPREAD
					Net unrealised loss (in USD)	(585 673)

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

ABBVIE INCORPORATED	ELI LILLY COMPANY	PAYPAL HOLDINGS INCORPORATED - W/I
ADOBE INCORPORATED	FISERV INCORPORATED	PFIZER INCORPORATED
ADVANCED MICRO DEVICES	INTUIT INCORPORATED	SYNOPSIS INCORPORATED
APPLE INCORPORATED	LOWES COS INCORPORATD	TESLA INCORPORATED
CADENCE DESIGN SYS INCORPORATED	MICRON TECHNOLOGY INCORPORATED	TJX COMPANIES INCORPORATED
CBRE GROUP INCORPORATED - A	MICROSOFT CORPORATION	VERTEX PHARMACEUTICALS INCORPORATED
COSTCO WHOLESALE CORPORATION	NETFLIX INCORPORATED	

THEAM Quant - Equity World DEFI

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
3 200 018	84.72%	BNP PARIBAS, FRANCE	USD	20/11/2024	PERFORMANCE OF BASKET OF SHARES (*)	USD - SOFR +SPREAD
3 543 788	93.82%	BNP PARIBAS PARIS, FRANCE	USD	20/11/2024	USD - SOFR +SPREAD	BNP PARIBAS DEFI EQUITY WORLD LONG NET TR INDEX (BNPIDFWT INDEX)
					Net unrealised gain (in USD)	238 213

THEAM QUANT

Notes to the financial statements at 30/06/2024

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

A2A SPA	INTESA SANPAOLO	RECORDATI SPA
ALLIANZ SE - REG	JDE PEETS NV	REPLY SPA
ASML HOLDING NV	MEDIOBANCA SPA	SIEMENS AG - REG
AZIMUT HOLDING SPA	MONCLER SPA	SNAM SPA
BANCO BPM SPA	NEXI SPA	STMICROELECTRONICS NV
ENEL SPA	NORDEA BANK ABP	TERNA SPA
FINECOBANK SPA	POSTE ITALIANE SPA	UNICREDIT SPA
HERA SPA		

THEAM Quant - Equity World DEFI Market Neutral

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
16 999 987	90.39%	JP MORGAN SECURITIES LIMITED, UNITED KINGDOM	USD	22/01/2025	PERFORMANCE OF BASKET OF SHARES (*)	USD - SOFR +SPREAD
18 259 917	97.09%	BNP PARIBAS PARIS, FRANCE	USD	22/01/2025	USD - SOFR +SPREAD	BNP PARIBAS DEFI EQUITY WORLD MARKET NEUTRAL 2X TR INDEX (BNPIDWM2 INDEX)
					Net unrealised gain (in USD)	2 138 204

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

ALLIANZ SE - REG	ELISA OYJ	ORANGE
AMUNDI SA	ING GROEP NV	PROSUS NV
COMMERZBANK AG	MERCEDES BENZ GROUP AG	RANDSTAD HOLDING NV
COMPAGNIE DE SAINT GOBAIN	MUENCHENER RUECKVERSICHERUNG AG - REG	SAMPO OYJ - A SHS
DEUTSCHE POST AG - REG	NORDEA BANK ABP	SIEMENS ENERGY AG
DEUTSCHE TELEKOM AG - REG	OCI NV	ZALANDO SE

THEAM QUANT

Notes to the financial statements at 30/06/2024

THEAM Quant - Equity World Employee Scheme III

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
379 437	102.17%	BANK OF AMERICA SECURITIES EUROPE, FRANCE	EUR	31/07/2024	PERFORMANCE OF BASKET OF SHARES (*)	EUR - ESTR +SPREAD
438 360	118.04%	BNP PARIBAS PARIS, FRANCE	EUR	16/10/2024	EUR - ESTR +SPREAD	DYNAMIC STRATEGY ON BNP PARIBAS WRE TOTAL RETURN INDEX EUR (BNPIRETE INDEX)
					Net unrealised loss (in EUR)	(51 668)

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

ADVANCED MICRO DEVICES	LATTICE SEMICONDUCTOR CORPORATION	SHERWIN-WILLIAMS COMPANY
AIRBNB INCORPORATED - A	MILLICOM INTERNATIONAL CELLULAR - SDR	STARBUCKS CORPORATION
AUTOZONE INCORPORATED	MODERNA INCORPORATED	SWECO AB - B
CADENCE DESIGN SYS INCORPORATED	MONDAY.COM LIMITED	VOLVO AB - A
COCA-COLA EUROPACIFIC PARTNER	QORVO INCORPORATED	WESTERN DIGITAL CORPORATION
CYBERARK SOFTWARE LIMITED	REGENERON PHARMACEUTICALS	WIX.COM LIMITED
HUSQVARNA AB - B	SECURITAS AB - B	

THEAM Quant - Equity World GURU

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
94 000 069	85.73%	BNP PARIBAS PARIS, FRANCE	USD	07/02/2025	PERFORMANCE OF BASKET OF SHARES (*)	USD - SOFR +SPREAD
99 671 277	90.91%	BNP PARIBAS PARIS, FRANCE	USD	07/02/2025	USD - SOFR +SPREAD	BNP PARIBAS GURU® ALL COUNTRY ESG NTR USD INDEX (BNPIGAC INDEX)
					Net unrealised gain (in USD)	6 788 689

THEAM QUANT

Notes to the financial statements at 30/06/2024

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

ABBVIE INCORPORATED	ELI LILLY COMPANY	PFIZER INCORPORATED
ADOBE INCORPORATED	GOLDMAN SACHS GROUP INCORPORATED	QUALCOMM INCORPORATED
ADVANCED MICRO DEVICES	HOME DEPOT INCORPORATED	S&P GLOBAL INCORPORATED
APPLE INCORPORATED	INTUIT INCORPORATED	SERVICENOW INCORPORATED
AUTOZONE INCORPORATED	MICRON TECHNOLOGY INCORPORATED	UNITEDHEALTH GROUP INCORPORATED
CADENCE DESIGN SYS INCORPORATED	MICROSOFT CORPORATION	VERTEX PHARMACEUTICALS INCORPORATED
CBRE GROUP INCORPORATED - A	NVIDIA CORPORATION	WALT DISNEY COMPANY
ELECTRONIC ARTS INCORPORATED		

THEAM Quant - Europe Target Premium

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
262 925 034	98.42%	BNP PARIBAS PARIS, FRANCE	EUR	03/07/2024	-	PERFORMANCE OF A DYNAMIC INVESTMENT STRATEGY BASED ON OPTIONS ON THE EURO STOXX 50 ESG INDEX
238 015 084	89.09%	JP MORGAN, GERMANY	EUR	12/11/2024	PERFORMANCE OF BASKET OF SHARES (*)	EUR - ESTR +SPREAD
					Net unrealised gain (in EUR)	10 514 960

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

AGEAS	DANONE	NORDEA BANK ABP
AMUNDI SA	DEUTSCHE POST AG - REG	ORANGE
ASML HOLDING NV	EVONIK INDUSTRIES AG	RANDSTAD HOLDING NV
ASR NEDERLAND NV	FRESENIUS SE & CO KGAA	SAMPO OYJ - A SHS
AXA SA	ING GROEP NV	SANOFI AVENTIS
BASF SE	KBC GROEP NV	SOCIETE GENERALE SA
BNP PARIBAS	MICHELIN (CGDE)	STELLANTIS NV
BOUYGUES SA	MUENCHENER RUECKVERSICHERUNG AG - REG	VEOLIA ENVIRONNEMENT
COMPAGNIE DE SAINT GOBAIN	NN GROUP NV - W/I	VINCI SA
CREDIT AGRICOLE SA		

THEAM QUANT

Notes to the financial statements at 30/06/2024

THEAM Quant - Fixed Income Diversifier

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
36 023 966	99.71%	BNP PARIBAS PARIS, FRANCE	EUR	29/08/2024	-	PERFORMANCE OF INVESTMENT STRATEGY
29 004 550	80.28%	JP MORGAN SECURITIES LIMITED, UNITED KINGDOM	EUR	18/09/2025	PERFORMANCE OF BASKET OF SHARES (*)	EUR - ESTR +SPREAD
					Net unrealised gain (in EUR)	4 069

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

ADYEN NV	COMMERZBANK AG	ORANGE
AMUNDI SA	COMPAGNIE DE SAINT GOBAIN	SANOFI AVENTIS
AXA SA	CREDIT AGRICOLE SA	SCOR SE
BASF SE	DANONE	SOCIETE GENERALE SA
BNP PARIBAS	MICHELIN (CGDE)	VEOLIA ENVIRONNEMENT
BOUYGUES SA		

THEAM Quant - LFIS Selection

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
14 399 747	85.47%	BNP PARIBAS PARIS, FRANCE	EUR	03/07/2024	PERFORMANCE OF BASKET OF SHARES (*)	EUR - ESTR +SPREAD
18 117 797	107.54%	BNP PARIBAS PARIS, FRANCE	EUR	18/04/2025	-	PERFORMANCE OF DYNAMIC MULTI-ASSET SYSTEMATIC STRATEGY
					Net unrealised loss (in EUR)	(1 320 374)

THEAM QUANT

Notes to the financial statements at 30/06/2024

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

ADOBE INCORPORATED	INTESA SANPAOLO	REGENERON PHARMACEUTICALS
ADVANCED MICRO DEVICES	INTUITIVE SURGICAL INCORPORATED	SCHNEIDER ELECTRIC SE
AMAZON.COM INCORPORATED	KLA TENCOR CORPORATION	SNAM SPA
ASSICURAZIONI GENERALI	KROGER CORPORATION	SOCIETE GENERALE SA
BNP PARIBAS	METLIFE INCORPORATED	SYNOPSYS INCORPORATED
DANONE	MICHELIN (CGDE)	TESLA INCORPORATED
ENEL SPA	MICROSOFT CORPORATION	TOTAL SA
ENI S.P.A.	PAYPAL HOLDINGS INCORPORATED - W/I	UNICREDIT SPA
FORTINET INCORPORATED	PFIZER INCORPORATED	VERISIGN INCORPORATED
INSULET CORPORATION	QUALCOMM INCORPORATED	VINCI SA

THEAM Quant - Multi Asset Diversified

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
29 000 000	95.71%	JP MORGAN, GERMANY	EUR	11/11/2024	PERFORMANCE OF BASKET OF SHARES (*)	EUR - ESTR +SPREAD
30 256 633	99.86%	BNP PARIBAS PARIS, FRANCE	EUR	26/07/2024	-	BNP PARIBAS CROSS ASSET TREND VOL 10% (BNPICT10 INDEX)
					Net unrealised gain (in EUR)	1 014 872

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

AMUNDI SA	CREDIT AGRICOLE SA	PROSUS NV
AXA SA	DANONE	SANOFI AVENTIS
BASF SE	DEUTSCHE POST AG - REG	SCOR SE
BNP PARIBAS	MICHELIN (CGDE)	SOCIETE GENERALE SA
BOUYGUES SA	NORDEA BANK ABP	VEOLIA ENVIRONNEMENT
COVESTRO AG	ORANGE	VINCI SA

THEAM QUANT

Notes to the financial statements at 30/06/2024

THEAM Quant - Multi Asset Diversified Defensive

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
64 809 552	100.65%	BNP PARIBAS PARIS, FRANCE	EUR	28/10/2024	-	PERFORMANCE OF DYNAMIC MULTI-ASSET SYSTEMATIC STRATEGY
62 000 048	96.29%	BANK OF AMERICA SECURITIES EUROPE, FRANCE	EUR	22/01/2025	PERFORMANCE OF BASKET OF SHARES (*)	EUR - ESTR +SPREAD
					Net unrealised gain (in EUR)	4 510 112

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

ADVANCED MICRO DEVICES	CONAGRA BRANDS INCORPORATED	NETFLIX INCORPORATED
APPLE INCORPORATED	EMERSON ELECTRIC	RENAULT SA
AXA SA	GETINGE AB - B	SANOFI AVENTIS
BNP PARIBAS	GODADDY INCORPORATED - A	SKYWORKS SOLUTIONS INCORPORATED
BOUYGUES SA	INTEL CORPORATION	STARBUCKS CORPORATION
CADENCE DESIGN SYS INCORPORATED	MICHELIN (CGDE)	TEXAS INSTRUMENTS INCORPORATED
CHECK POINT SOFTWARE TECHNOLOGIE	MICRON TECHNOLOGY INCORPORATED	VEOLIA ENVIRONNEMENT
COCA-COLA EUROPACIFIC PARTNER	MICROSOFT CORPORATION	VINCI SA

THEAM Quant - New Energy Opportunities

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
66 168 537	106.30%	BNP PARIBAS PARIS, FRANCE	USD	10/03/2025	USD - SOFR +SPREAD	BNP PARIBAS EXANE CLEAN ENERGY OPPORT. (BNPIECLO INDEX)
59 000 029	94.78%	SOCIÉTÉ GÉNÉRALE PARIS, FRANCE	USD	10/03/2025	PERFORMANCE OF BASKET OF SHARES (*)	USD - SOFR +SPREAD
					Net unrealised loss (in USD)	(4 556 608)

THEAM QUANT

Notes to the financial statements at 30/06/2024

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

ADOBE INCORPORATED	DOLLAR TREE INCORPORATED	PAYPAL HOLDINGS INCORPORATED - W/I
ADVANCED MICRO DEVICES	ELEVANCE HEALTH INCORPORATED	PFIZER INCORPORATED
ALPHABET INCORPORATED	ELI LILLY COMPANY	QUALCOMM INCORPORATED
BANK OF AMERICA CORPORATION	ILLUMINA INCORPORATED	S&P GLOBAL INCORPORATED
BOSTON SCIENTIFIC CORPORATION	INTEL CORPORATION	SERVICENOW INCORPORATED
COSTCO WHOLESALE CORPORATION	MICROSOFT CORPORATION	STARBUCKS CORPORATION
CROWDSTRIKE HOLDINGS INCORPORATED - A	NVIDIA CORPORATION	UNITEDHEALTH GROUP INCORPORATED

THEAM Quant - Raw Materials Income

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
3 485 831	101.17%	BNP PARIBAS PARIS, FRANCE	USD	12/07/2024	-	BNP PARIBAS DR ALPHA EX-AGRICULTURE AND LIVESTOCK INDEX (BNPIDRXA INDEX)
					Net unrealised loss (in USD)	(50 754)

THEAM Quant - World Climate Carbon Offset Plan

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
738 135 379	92.18%	BNP PARIBAS PARIS, FRANCE	USD	13/03/2025	USD - SOFR +SPREAD	BNP PARIBAS EQUITY WORLD CLIMATE CARE NTR INDEX (BNPIEWCC INDEX)
801 441 467	100.08%	BNP PARIBAS PARIS, FRANCE	USD	13/03/2025	PERFORMANCE OF BASKET OF SHARES (*)	USD - SOFR +SPREAD
					Net unrealised gain (in USD)	30 012 650

Notes to the financial statements at 30/06/2024

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

ADOBE INCORPORATED	GOLDMAN SACHS GROUP INCORPORATED	OTIS WORLDWIDE CORPORATION
ADVANCED MICRO DEVICES	HP INCORPORATED	PAYPAL HOLDINGS INCORPORATED - W/I
ALLSTATE CORPORATION	INTEL CORPORATION	PEPSICO INCORPORATED
APPLE INCORPORATED	INTUITIVE SURGICAL INCORPORATED	QUALCOMM INCORPORATED
BROADCOM INCORPORATED	KLA TENCOR CORPORATION	TESLA INCORPORATED
CENTENE CORPORATION	MICROCHIP TECHNOLOGY INCORPORATED	UNION PACIFIC CORPORATION
CINTAS CORPORATION	NIKE INCORPORATED - B	VERISIGN INCORPORATED
CONSOLIDATED EDISON INCORPORATED	NVIDIA CORPORATION	VERTEX PHARMACEUTICALS INCORPORATED
DECKERS OUTDOOR CORPORATION		

Counterparties to Swaps contracts:

Bank of America Securities Europe, France
 BNP Paribas Paris, France
 BNP Paribas, France
 BNP Paribas, Singapore
 JP Morgan Securities Limited, United Kingdom
 JP Morgan, Germany
 Société Générale Paris, France

Note 12 - Global overview of collateral

As at 30 June 2024, 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	4 319 000	Cash
THEAM Quant - Cross Asset High Focus	EUR	7 010 000	Cash
THEAM Quant - Equity Europe Climate Care Protection 90%	EUR	1 880 000	Cash
THEAM Quant - Equity Europe GURU	EUR	1 490 000	Cash
THEAM Quant - Equity US Premium Income	USD	538 000	Cash
THEAM Quant - Equity World Employee Scheme III	EUR	30 000	Cash
THEAM Quant - Fixed Income Diversifier	EUR	490 000	Cash
THEAM Quant - LFIS Selection	EUR	1 590 000	Cash
THEAM Quant - New Energy Opportunities	USD	4 529 000	Cash

As at 30 June 2024, 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	560 000	Cash
THEAM Quant - Bond Europe Climate Carbon Offset Plan	EUR	820 000	Cash
THEAM Quant - Equity Europe Climate Care	EUR	1 770 000	Cash
THEAM Quant - Equity Europe DEFI	EUR	20 000	Cash
THEAM Quant - Equity Europe Factor Defensive	EUR	1 250 000	Cash
THEAM Quant - Equity Europe GURU	EUR	670 000	Cash

THEAM QUANT

Notes to the financial statements at 30/06/2024

Sub-fund	Currency	OTC collateral	Type of collateral
THEAM Quant - Equity Eurozone GURU	EUR	3 830 000	Cash
THEAM Quant - Equity iESG Eurozone Income Defensive	EUR	890 000	Cash
THEAM Quant - Equity US DEFI	USD	106 000	Cash
THEAM Quant - Equity US Factor Defensive	USD	182 198	Cash
THEAM Quant - Equity US GURU	USD	312 000	Cash
THEAM Quant - Equity World DEFI	USD	118 000	Cash
THEAM Quant - Equity World DEFI Market Neutral	USD	470 000	Cash
THEAM Quant - Equity World GURU	USD	763 000	Cash
THEAM Quant - Europe Target Premium	EUR	740 000	Cash
THEAM Quant - Fixed Income Diversifier	EUR	60 000	Cash
THEAM Quant - Multi Asset Diversified	EUR	270 000	Cash
THEAM Quant - Multi Asset Diversified Defensive	EUR	80 000	Cash
THEAM Quant - World Climate Carbon Offset Plan	USD	7 096 000	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.

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.

Notes to the financial statements at 30/06/2024

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	“I Perf - ACC”	EUR	0%	€str*	0.00	0.00%
THEAM Quant - LFIS Selection	“I Perf USD RH - ACC”	USD	0%	SOFR**	0.00	0.00%
THEAM Quant - LFIS Selection	“J Perf - ACC”	EUR	0%	€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 2024, all opened sub-funds are managed by BNP PARIBAS ASSET MANAGEMENT Europe*.

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.

Note 17 - 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.

- THEAM Quant - Equity Europe Climate Care
- 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 GURU
- THEAM Quant - Equity iESG Eurozone Income Defensive
- THEAM Quant - Equity World Global Goals (liquidated on 24 May 2024)
- THEAM Quant - Europe Target Premium
- THEAM Quant - Multi Asset Diversified

* As at 1 March 2024, the Company BNP PARIBAS ASSET MANAGEMENT France was renamed BNP PARIBAS ASSET MANAGEMENT Europe.

Notes to the financial statements at 30/06/2024

Note 18 - 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	4 319 000	Less than one day	N/A	Pooled	N/A
J.P. MORGAN AG	Cash	USD	560 000	Less than one day	BNP PARIBAS SA	N/A	No
Total (absolute value)		USD	4 879 000				

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	820 000	Less than one day	BNP PARIBAS SA	N/A	No
Total (absolute value)		EUR	820 000				

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	7 010 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		EUR	7 010 000				

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	840 000	Less than one day	BNP PARIBAS SA	N/A	No
J.P. MORGAN AG	Cash	EUR	930 000	Less than one day	BNP PARIBAS SA	N/A	No
Total (absolute value)		EUR	1 770 000				

THEAM Quant - Equity Europe Climate Care Protection 90%

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	1 880 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		EUR	1 880 000				

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	20 000	Less than one day	BNP PARIBAS SA	N/A	No
Total (absolute value)		EUR	20 000				

THEAM Quant - Equity Europe Factor Defensive

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	430 000	Less than one day	BNP PARIBAS SA	N/A	No
J.P. MORGAN AG	Cash	EUR	820 000	Less than one day	BNP PARIBAS SA	N/A	No
Total (absolute value)		EUR	1 250 000				

THEAM QUANT

Notes to the financial statements at 30/06/2024

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	1 490 000	Less than one day	N/A	Pooled	N/A
BOFA SECURITIES EUROPE SA	Cash	EUR	670 000	Less than one day	BNP PARIBAS SA	N/A	No
Total (absolute value)		EUR	2 160 000				

THEAM Quant - Equity Eurozone DEFI

No collateral received or granted from 1 January 2024 to 30 June 2024.

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	1 990 000	Less than one day	BNP PARIBAS SA	N/A	No
J.P. MORGAN AG	Cash	EUR	1 840 000	Less than one day	BNP PARIBAS SA	N/A	No
Total (absolute value)		EUR	3 830 000				

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	460 000	Less than one day	BNP PARIBAS SA	N/A	No
BOFA SECURITIES EUROPE SA	Cash	EUR	430 000	Less than one day	BNP PARIBAS SA	N/A	No
Total (absolute value)		EUR	890 000				

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	106 000	Less than one day	BNP PARIBAS SA	N/A	No
Total (absolute value)		USD	106 000				

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	182 198	Less than one day	BNP PARIBAS SA	N/A	No
Total (absolute value)		USD	182 198				

THEAM Quant - Equity US GURU

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	USD	312 000	Less than one day	BNP PARIBAS SA	N/A	No
Total (absolute value)		USD	312 000				

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	538 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		USD	538 000				

THEAM QUANT

Notes to the financial statements at 30/06/2024

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	118 000	Less than one day	BNP PARIBAS SA	N/A	No
Total (absolute value)		USD	118 000				

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
J.P. MORGAN AG	Cash	USD	470 000	Less than one day	BNP PARIBAS SA	N/A	No
Total (absolute value)		USD	470 000				

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 GURU

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	USD	763 000	Less than one day	BNP PARIBAS SA	N/A	No
Total (absolute value)		USD	763 000				

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	570 000	Less than one day	BNP PARIBAS SA	N/A	No
J.P. MORGAN AG	Cash	EUR	170 000	Less than one day	BNP PARIBAS SA	N/A	No
Total (absolute value)		EUR	740 000				

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	60 000	Less than one day	BNP PARIBAS SA	N/A	No
J.P. MORGAN AG	Cash	EUR	490 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		EUR	550 000				

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	1 590 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		EUR	1 590 000				

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
J.P. MORGAN AG	Cash	EUR	270 000	Less than one day	BNP PARIBAS SA	N/A	No
Total (absolute value)		EUR	270 000				

THEAM QUANT

Notes to the financial statements at 30/06/2024

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
BOFA SECURITIES EUROPE SA	Cash	EUR	80 000	Less than one day	BNP PARIBAS SA	N/A	No
Total (absolute value)		EUR	80 000				

THEAM Quant - New Energy Opportunities

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	USD	4 529 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		USD	4 529 000				

THEAM Quant - Raw Materials Income

No collateral received or granted from 1 January 2024 to 30 June 2024.

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	7 096 000	Less than one day	BNP PARIBAS SA	N/A	No
Total (absolute value)		USD	7 096 000				

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 19 - Significant events

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 geopolitical events and their impact on global outlook, market and financial risks in order to take all necessary measures in the interest of shareholders.

As at 1 March 2024, the Company BNP PARIBAS ASSET MANAGEMENT France was renamed BNP PARIBAS ASSET MANAGEMENT Europe.

Note 20 - Subsequent event

For the "MD - Distribution" share classes which pay monthly dividends, the following dividend will be paid after the closing date:

Month	Record date	NAV ex-Dividend date	Payment Date
July	01 August 2024	31 July 2024	12 August 2024

Monthly amounts:

Sub-fund	Share Class	Currency	Dividend per share
THEAM Quant - Equity Europe Climate Care	"C MD - DIS"	EUR	0.35
THEAM Quant - Equity Europe Climate Care	"I MD - DIS"	EUR	0.34
THEAM Quant - Equity Eurozone DEFI	"C MD - DIS"	EUR	0.42
THEAM Quant - Equity Eurozone Guru	"I MD - DIS"	EUR	0.33
THEAM Quant - World Climate Carbon Offset Plan	"I EUR MD - DIS"	EUR	0.38

VIEWPOINT



BNP PARIBAS
ASSET MANAGEMENT

The sustainable
investor for a
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