

THEAM QUANT SICAV



SEMI-ANNUAL REPORT at 30/06/2026
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. Stephane BRUNET, Chief Executive Officer, BNP PARIBAS ASSET MANAGEMENT Luxembourg, Luxembourg

Members

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

A partial delegation is in place to Union Bancaire Privée, UBP SA for the following sub-funds : Tactical Europe Equities (launched on 13 January 2026) and Tactical US Equities.

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

Information

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

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

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

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

Information to the Shareholders

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

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

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

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

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

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

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

Financial statements at 30/06/2026

		THEAM Quant - Alpha Commodity	THEAM Quant - Cross Asset Alternatives	THEAM Quant - Cross Asset High Focus	THEAM Quant - Equity Europe Climate Care PAB
	Expressed in Notes	USD	EUR	EUR	EUR
Statement of net assets					
Assets		23 492 427	89 497 690	391 927 710	28 312 306
<i>Securities portfolio at cost price</i>		17 602 181	87 913 392	363 090 154	19 319 804
<i>Unrealised gain/(loss) on securities portfolio</i>		3 917 122	224 609	16 891 457	4 921 790
Securities portfolio at market value	2	21 519 303	88 138 001	379 981 611	24 241 594
Net Unrealised gain on financial instruments	10,11	1 233 989	616 835	0	2 132 021
Cash at banks and time deposits		734 589	739 003	11 914 060	1 910 196
Other assets		4 546	3 851	32 039	28 495
Liabilities		12 810	16 502	2 032 237	92 246
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	10,11	0	0	1 936 895	0
Other liabilities		12 810	16 502	95 342	92 246
Net asset value		23 479 617	89 481 188	389 895 473	28 220 060
Statement of operations and changes in net assets					
Income on investments and assets	2	26 054	4 407	156 844	25 284
Management fees	3	43 007	9 512	289 212	149 554
Bank interest		13 759	132	142 874	11 236
Other fees	5	27 338	15 662	194 677	45 125
Taxes	6	1 207	2 265	19 086	5 223
Transaction fees	15	25	0	0	37 062
Distribution fees	4	0	0	0	0
Total expenses		85 336	27 571	645 849	248 200
Net result from investments		(59 282)	(23 164)	(489 005)	(222 916)
Net realised result on:					
Investments securities	2	(771 989)	(215 988)	40 693 972	2 860 433
Financial instruments	2	139 001	2 282 050	(13 004 319)	(1 523 292)
Net realised result		(692 270)	2 042 898	27 200 648	1 114 225
Movement on net unrealised gain/(loss) on:					
Investments securities	2	1 455 167	397 656	4 522 769	(670 188)
Financial instruments	2	1 448 456	671 351	(13 187 229)	1 485 236
Change in net assets due to operations		2 211 353	3 111 905	18 536 188	1 929 273
Net subscriptions/(redemptions)		(2 190 682)	85 046 837	(2 791 401)	(3 331 916)
Dividends paid	7	0	0	0	(234 716)
Increase/(Decrease) in net assets during the year/period		20 671	88 158 742	15 744 787	(1 637 359)
Net assets at the beginning of the financial year/period		23 458 946	1 322 446	374 150 686	29 857 419
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		23 479 617	89 481 188	389 895 473	28 220 060

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THEAM Quant - Equity Europe Climate Care Protection 90%	THEAM Quant - Equity Europe Dynamic Factor Defensive	THEAM Quant - Equity Europe GURU	THEAM Quant - Equity Eurozone GURU	THEAM Quant - Equity Eurozone Income Defensive	THEAM Quant - Equity Japan Climate Care
EUR	EUR	EUR	EUR	EUR	EUR
32 271 162	91 273 781	795 989 997	1 654 268 395	68 190 823	1 550 424
22 165 164	78 826 891	659 833 446	1 207 671 571	57 279 049	1 544 190
5 700 558	4 699 270	68 584 807	166 062 708	5 395 255	(14 429)
27 865 722	83 526 161	728 418 253	1 373 734 279	62 674 304	1 529 761
0	0	2 537 536	76 603 260	382 593	0
4 238 588	6 554 639	63 931 148	171 702 352	5 121 186	0
166 852	1 192 981	1 103 060	32 228 504	12 740	20 663
3 008 837	524 661	1 049 467	102 712 785	45 449	159 984
0	0	0	0	0	126 361
2 887 180	287 308	0	0	0	3 504
121 657	237 353	1 049 467	102 712 785	45 449	30 119
29 262 325	90 749 120	794 940 530	1 551 555 610	68 145 374	1 390 440
35 199	62 877	416 223	704 744	52 764	80 674
146 022	236 482	1 524 749	3 540 938	170 939	9 637
209	28 426	185 453	427 483	32 684	54 990
43 475	102 533	872 577	2 011 674	76 755	121 602
5 361	6 024	81 232	172 693	3 484	3 559
0	0	57 257	208 650	0	24 363
0	0	3 163	0	0	0
195 067	373 465	2 724 431	6 361 438	283 862	214 151
(159 868)	(310 588)	(2 308 208)	(5 656 694)	(231 098)	(133 477)
1 529 588	2 565 693	44 252 766	67 680 712	3 190 007	11 471 626
(3 059 776)	2 760 605	13 177 052	40 379 092	6 815 539	8 977 887
(1 690 056)	5 015 710	55 121 610	102 403 110	9 774 448	20 316 036
3 428 190	3 420 095	33 955 295	61 378 827	877 181	(1 974 634)
(1 088 942)	(992 072)	(6 945 335)	37 832 056	(2 825 702)	(656 737)
649 192	7 443 733	82 131 570	201 613 993	7 825 927	17 684 665
3 080 311	11 923 563	29 216 910	407 972 636	237 895	(149 204 146)
0	(196 497)	(485 345)	(5 888)	(351 675)	0
3 729 503	19 170 799	110 863 135	609 580 741	7 712 147	(131 519 481)
25 532 822	71 578 321	684 077 395	941 974 869	60 433 227	132 909 921
0	0	0	0	0	0
29 262 325	90 749 120	794 940 530	1 551 555 610	68 145 374	1 390 440

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Financial statements at 30/06/2026

		THEAM Quant - Equity US GURU	THEAM Quant - Equity US Premium Income	THEAM Quant - Equity World Climate Care	THEAM Quant - Equity World DEFI
	Expressed in Notes	USD	USD	USD	USD
Statement of net assets					
Assets		500 709 323	32 239 821	149 784 265	2 903 157
<i>Securities portfolio at cost price</i>		447 500 899	28 816 876	143 485 049	2 702 761
<i>Unrealised gain/(loss) on securities portfolio</i>		11 054 364	2 205 327	403 950	117 626
Securities portfolio at market value	2	458 555 263	31 022 203	143 888 999	2 820 387
Net Unrealised gain on financial instruments	10,11	7 075 285	0	1 540 952	0
Cash at banks and time deposits		31 700 462	1 212 380	3 852 610	82 739
Other assets		3 378 313	5 238	501 704	31
Liabilities		1 291 409	607 189	732 382	135 420
Bank overdrafts		0	0	0	0
Net Unrealised loss on financial instruments	10,11	0	586 447	0	133 971
Other liabilities		1 291 409	20 742	732 382	1 449
Net asset value		499 417 914	31 632 632	149 051 883	2 767 737
Statement of operations and changes in net assets					
Income on investments and assets	2	351 785	34 607	281 459	1 283
Management fees	3	839 116	75 957	1 273 268	4 749
Bank interest		258 677	28 885	362 391	3 065
Other fees	5	356 439	37 912	348 190	3 372
Taxes	6	30 935	1 556	41 698	146
Transaction fees	15	41	0	29	0
Distribution fees	4	0	0	0	0
Total expenses		1 485 208	144 310	2 025 576	11 332
Net result from investments		(1 133 423)	(109 703)	(1 744 117)	(10 049)
Net realised result on:					
Investments securities	2	28 503 974	7 508 564	(4 239 781)	218 737
Financial instruments	2	2 744 397	(2 701 196)	(4 451 073)	76 756
Net realised result		30 114 948	4 697 665	(10 434 971)	285 444
Movement on net unrealised gain/(loss) on:					
Investments securities	2	5 187 688	(1 179 804)	16 674 292	109 694
Financial instruments	2	(1 439 463)	(1 570 998)	(1 906 572)	(291 884)
Change in net assets due to operations		33 863 173	1 946 863	4 332 749	103 254
Net subscriptions/(redemptions)		232 092 516	(1 900)	(147 003 767)	617
Dividends paid	7	(5 033)	0	(57 877)	(360)
Increase/(Decrease) in net assets during the year/period		265 950 656	1 944 963	(142 728 895)	103 511
Net assets at the beginning of the financial year/period		233 467 258	29 687 669	291 780 778	2 664 226
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		499 417 914	31 632 632	149 051 883	2 767 737

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THEAM Quant - Equity World DEFI Market Neutral	THEAM Quant - Equity World Employee Scheme III	THEAM Quant - Equity World GURU	THEAM Quant - Europe Target Premium	THEAM Quant - Future Materials Opportunities	THEAM Quant - Healthy Living Opportunities
USD	EUR	USD	EUR	USD	USD
19 451 077	701 637	471 895 581	126 636 400	153 414 938	42 468 119
15 254 858	612 981	408 956 058	101 333 183	136 401 843	39 074 284
2 978 947	11 130	17 618 037	19 680 964	600 179	928 833
18 233 805	624 111	426 574 095	121 014 147	137 002 022	40 003 117
0	15 152	23 736 845	1 657 872	0	1 885 708
1 213 852	62 374	17 864 814	3 950 850	13 166 741	567 762
3 420	0	3 719 827	13 531	3 246 175	11 532
779 819	353	1 464 313	82 505	7 981 936	17 212
0	0	0	0	0	0
769 012	0	0	0	5 348 279	0
10 807	353	1 464 313	82 505	2 633 657	17 212
18 671 258	701 284	470 431 268	126 553 895	145 433 002	42 450 907
26 056	118	329 491	65 995	110 734	46 387
37 226	1 113	1 342 648	349 624	280 875	60 322
14 161	212	186 227	29 036	72 407	9 109
25 800	317	411 451	172 081	133 216	33 720
1 192	154	55 862	6 584	17 726	2 473
7 478	0	0	34 334	48	0
0	0	0	0	0	0
85 857	1 796	1 996 188	591 659	504 272	105 624
(59 801)	(1 678)	(1 666 697)	(525 664)	(393 538)	(59 237)
1 947 193	91 428	56 456 908	13 127 236	20 751 002	6 182 829
(2 866 710)	37 919	(64 485 180)	(8 599 491)	(22 226 137)	(9 928 012)
(979 318)	127 669	(9 694 969)	4 002 081	(1 868 673)	(3 804 420)
(202 436)	16 800	12 451 664	(646 827)	1 042 092	1 401 733
(1 676 660)	13 217	19 347 805	2 380 089	(10 238 645)	1 554 289
(2 858 414)	157 686	22 104 500	5 735 343	(11 065 226)	(848 398)
(17 179)	0	266 381 044	(34 743 019)	97 041 815	10 425
0	0	(189 070)	0	0	0
(2 875 593)	157 686	288 296 474	(29 007 676)	85 976 589	(837 973)
21 546 851	543 598	182 134 794	155 561 571	59 456 413	43 288 880
0	0	0	0	0	0
18 671 258	701 284	470 431 268	126 553 895	145 433 002	42 450 907

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Financial statements at 30/06/2026

		THEAM Quant - Multi Asset Diversified	THEAM Quant - Multi Asset Diversified Defensive	THEAM Quant - New Energy Opportunities	THEAM Quant - Nuclear Opportunities
	Expressed in Notes	EUR	EUR	USD	USD
Statement of net assets					
Assets		23 294 356	25 021 295	627 002 419	281 310 091
<i>Securities portfolio at cost price</i>		18 401 140	22 531 201	590 550 021	211 250 011
<i>Unrealised gain/(loss) on securities portfolio</i>		3 169 623	867 700	14 102 878	21 893 926
Securities portfolio at market value	2	21 570 763	23 398 901	604 652 899	233 143 937
Net Unrealised gain on financial instruments	10,11	542 456	562 775	2 059 834	0
Cash at banks and time deposits		1 177 151	1 010 498	19 855 161	18 446 866
Other assets		3 986	49 121	434 525	29 719 288
Liabilities		40 088	86 217	5 182 370	54 628 660
Bank overdrafts		0	0	4 409 478	8 595 948
Net Unrealised loss on financial instruments	10,11	0	0	0	17 143 853
Other liabilities		40 088	86 217	772 892	28 888 859
Net asset value		23 254 268	24 935 078	621 820 049	226 681 431
Statement of operations and changes in net assets					
Income on investments and assets	2	19 257	13 315	416 479	353 322
Management fees	3	151 930	154 593	1 726 677	369 038
Bank interest		9 603	3 254	323 982	177 239
Other fees	5	39 429	47 530	617 711	231 553
Taxes	6	5 485	6 274	95 656	18 754
Transaction fees	15	19 190	11	64	0
Distribution fees	4	0	0	0	0
Total expenses		225 637	211 662	2 764 090	796 584
Net result from investments		(206 380)	(198 347)	(2 347 611)	(443 262)
Net realised result on:					
Investments securities	2	2 648 439	1 925 697	49 574 233	24 348 298
Financial instruments	2	(337 863)	(2 259 153)	1 214 307	(29 662 193)
Net realised result		2 104 196	(531 803)	48 440 929	(5 757 157)
Movement on net unrealised gain/(loss) on:					
Investments securities	2	(438 759)	228 307	10 463 491	17 485 650
Financial instruments	2	1 157 845	953 255	9 077 174	(20 704 812)
Change in net assets due to operations		2 823 282	649 759	67 981 594	(8 976 319)
Net subscriptions/(redemptions)		(1 462 795)	(6 357 942)	418 334 505	62 056 912
Dividends paid	7	0	(5 130)	0	0
Increase/(Decrease) in net assets during the year/period		1 360 487	(5 713 313)	486 316 099	53 080 593
Net assets at the beginning of the financial year/period		21 893 781	30 648 391	135 503 950	173 600 838
Reevaluation of opening combined NAV		0	0	0	0
Net assets at the end of the financial year/period		23 254 268	24 935 078	621 820 049	226 681 431

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THEAM Quant - Tactical Europe Equities	THEAM Quant - Tactical US Equities	THEAM Quant - Transatlantic Target Premium	Combined
EUR	USD	EUR	EUR
271 649 361	834 078 739	77 944 095	6 423 871 825
254 629 079	761 617 226	67 256 681	5 414 268 389
6 005 971	43 983 373	3 512 128	410 501 927
260 635 050	805 600 599	70 768 809	5 824 770 316
6 099 166	25 229 809	3 447 216	149 492 729
3 045 824	3 248 331	3 704 674	376 977 620
1 869 321	0	23 396	72 631 160
127 914	380 198	78 109	174 094 544
0	0	0	11 501 701
0	0	0	26 090 626
127 914	380 198	78 109	136 502 217
271 521 447	833 698 541	77 865 986	6 249 777 281
185 544	637 800	12 648	4 123 531
520 439	1 524 920	118 947	14 001 700
11 995	22 550	8 297	2 233 780
57 827	169 436	43 062	5 940 134
13 613	39 406	7 429	606 647
0	0	7	387 596
0	0	0	3 163
603 874	1 756 312	177 742	23 173 020
(418 330)	(1 118 512)	(165 094)	(19 049 489)
60 540 519	115 592 841	13 928 635	534 000 733
(62 921 135)	(131 058 562)	(18 640 050)	(266 129 754)
(2 798 946)	(16 584 233)	(4 876 509)	248 821 490
6 005 971	41 986 476	3 544 106	207 524 809
6 099 166	26 936 974	3 440 974	46 298 918
9 306 191	52 339 217	2 108 571	502 645 217
262 215 256	475 739 414	72 681 456	1 901 146 568
0	0	0	(1 499 963)
271 521 447	528 078 631	74 790 027	2 402 291 822
0	305 619 910	3 075 959	3 812 636 155
0	0	0	34 849 304
271 521 447	833 698 541	77 865 986	6 249 777 281

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

THEAM Quant - Alpha Commodity	USD	USD	USD	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	90 677 517	23 458 946	23 479 617	
Net asset value per share				
Share "C EUR - ACC"	96.71	83.03	93.92	1 025.7421
Share "C EUR RH - ACC"	98.16	93.57	102.25	500.0000
Share "I - ACC"	133.74	131.08	144.81	142 050.0293
Share "I EUR - ACC"	98.79	85.37	96.89	500.0000
Share "I EUR RH - ACC"	120.02	115.10	126.23	7 619.4807
Share "J EUR RH - ACC"	117.33	112.77	123.80	10 000.0000
Share "Privilege - ACC"	102.97	100.82	111.33	500.0000
Share "Privilege EUR - ACC"	97.89	84.50	95.85	500.0000
Share "Privilege EUR RH - ACC"	99.38	95.20	104.34	500.0000

THEAM Quant - Cross Asset Alternatives	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	4 888 526	1 322 446	89 481 188	
Net asset value per share				
Share "C - ACC"	97.50	0	0	0
Share "I - ACC"	97.83	88.16	97.01	15 000.0000
Share "J - ACC"	97.93	0	0	0
Share "M - ACC"	0	0	100.82	873 084.0000

THEAM Quant - Cross Asset High Focus	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	703 513 509	374 150 686	389 895 473	
Net asset value per share				
Share "C - ACC"	83.45	88.25	92.05	500.0000
Share "I - ACC"	95.59	101.91	106.72	7 907.1139
Share "I CHF RH - ACC"	87.11	90.58	93.77	15 055.0000
Share "I USD - ACC"	89.59	108.32	110.42	11 700.0000
Share "I USD RH - ACC"	90.20	98.61	104.07	1 432.2216
Share "J - ACC"	98.31	105.02	110.09	146 696.0000
Share "J CHF RH - ACC"	80.40	83.80	86.85	500.0000
Share "M - ACC"	115.46	123.70	129.87	2 848 813.7863
Share "Privilege - ACC"	84.02	89.44	93.59	500.0000

THEAM Quant - Equity Europe Climate Care PAB	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	70 334 490	29 857 419	28 220 060	
Net asset value per share				
Share "C - ACC"	134.49	144.52	154.57	100 845.8097
Share "C - DIS"	109.07	114.30	119.01	35 210.9676
Share "C MD - DIS"	82.99	84.83	88.50	137.4062
Share "I - ACC"	146.11	158.49	170.30	12 819.0344
Share "I GBP RH - ACC"	136.63	150.76	163.40	1 137.6923
Share "I MD - DIS"	102.38	106.70	112.39	52 490.5790
Share "J - ACC"	120.69	131.21	141.14	100.0000
Share "Privilege - ACC"	120.75	130.72	140.32	100.0000
Share "Privilege - DIS"	100.25	105.85	110.62	672.4121
Share "X - ACC"	12 231.09	13 339.86	14 372.73	1.0000
Share "X - DIS"	10 755.68	11 442.05	12 002.57	1.2393

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
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	25 912 385	25 532 822	29 262 325	
Net asset value per share				
Share "Protected C - ACC"	96.45	96.75	98.96	8 037.0000
Share "Protected C - DIS"	89.59	88.98	91.01	215 558.7107
Share "Protected I - ACC"	99.70	100.95	103.74	85 296.8896

THEAM Quant - Equity Europe Dynamic Factor Defensive

	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	70 046 416	71 578 321	90 749 120	
Net asset value per share				
Share "C - ACC"	110.77	123.01	134.97	81 515.3204
Share "C - DIS"	111.91	119.73	127.14	6 837.9155
Share "C USD RH - ACC"	139.36	158.08	174.91	320.1820
Share "I - ACC"	116.61	130.46	143.67	509 421.4472
Share "I - DIS"	115.39	124.38	132.59	7 044.9020
Share "J - ACC"	119.42	134.09	147.93	100.0000
Share "J - DIS"	97.83	105.84	113.03	38 175.2620
Share "Privilege - ACC"	114.96	128.53	141.47	2 672.1211

THEAM Quant - Equity Europe GURU

	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	134 067 512	684 077 395	794 940 530	
Net asset value per share				
Share "C - ACC"	270.73	341.73	380.37	542 748.7077
Share "C - DIS"	124.61	153.56	166.59	54 673.0038
Share "C USD RH - ACC"	151.77	195.55	219.65	322.2144
Share "I - ACC"	421.26	536.49	599.79	114 866.8246
Share "I - DIS"	135.44	168.43	183.54	2 192.7483
Share "J - ACC"	0	104.83	117.34	365 521.1613
Share "Life - ACC"	182.91	232.98	260.49	1 500.0000
Share "N - ACC"	176.66	222.66	247.65	6 324.3095
Share "Privilege - ACC"	144.50	183.67	205.14	150 943.7451
Share "Privilege - DIS"	125.09	155.22	168.98	59 042.8827
Share "Privilege USD RH - ACC"	0	0	102.76	500.0000
Share "X - ACC"	0	10 243.70	11 483.56	36 938.9815

THEAM Quant - Equity Eurozone GURU

	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	314 863 303	941 974 869	1 551 555 610	
Net asset value per share				
Share "C - ACC"	139.11	183.25	214.03	2 622 249.3478
Share "I - ACC"	183.19	243.24	285.22	378 017.0046
Share "I MD - DIS"	106.14	135.52	155.83	1 214.3139
Share "I USD - ACC"	0	109.41	124.88	3 500.0000
Share "J - ACC"	195.66	260.45	305.77	2 649 921.2244
Share "Privilege - ACC"	145.67	193.15	226.33	316 607.4964

THEAM QUANT

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

THEAM Quant - Equity Eurozone Income

Defensive	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	68 195 436	60 433 227	68 145 374	
Net asset value per share				
Share "C - ACC"	84.82	102.21	114.97	16 154.9275
Share "I - ACC"	104.29	126.61	142.95	409 421.7918
Share "I - DIS"	63.55	73.66	79.38	145.5358
Share "J - ACC"	103.51	126.01	142.46	1 000.0000
Share "J - DIS"	71.22	82.78	89.32	85 159.0367

THEAM Quant - Equity Japan Climate Care

	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	123 864 808	132 909 921	1 390 440	
Net asset value per share				
Share "C - ACC"	101.60	107.55	126.00	1 000.0000
Share "I - ACC"	101.87	108.69	127.83	1 000.0000
Share "J - ACC"	101.96	109.03	128.36	1 000.0000
Share "Privilege - ACC"	101.82	108.49	127.52	6 789.5718
Share "X - ACC"	10 204.06	10 947.77	12 910.42	11.0315

THEAM Quant - Equity US GURU

	USD	USD	USD	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	112 755 331	233 467 258	499 417 914	
Net asset value per share				
Share "C - ACC"	261.12	321.41	359.79	30 264.0495
Share "C - DIS"	174.62	212.93	236.40	2 464.5021
Share "C EUR - ACC"	247.48	268.55	308.81	38 019.8603
Share "C EUR RH - ACC"	199.08	238.52	263.68	271 949.8263
Share "I - ACC"	415.77	516.13	580.22	336 398.4188
Share "I EUR - ACC"	345.67	378.33	436.88	80 560.7766
Share "I EUR RH - ACC"	317.74	384.44	427.34	23 445.2759
Share "J - ACC"	0	131.03	147.51	853 848.1349
Share "J EUR - ACC"	0	0	113.51	151 287.0000
Share "Privilege - ACC"	183.49	227.44	255.49	138.9239
Share "Privilege - DIS"	167.95	206.24	229.77	174.3991

THEAM Quant - Equity US Premium Income

	USD	USD	USD	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	28 574 911	29 687 669	31 632 632	
Net asset value per share				
Share "C - ACC"	135.75	148.76	157.94	158.5469
Share "C EUR RH - ACC"	121.04	129.35	136.09	232.9533
Share "I - ACC"	145.76	160.99	171.59	182 934.7689
Share "I EUR - ACC"	150.00	146.05	159.90	100.0000
Share "I EUR RH - ACC"	125.81	135.42	143.00	1 000.0000

THEAM QUANT

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

THEAM Quant - Equity World Climate Care	USD	USD	USD	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	646 086 575	291 780 778	149 051 883	
Net asset value per share				
Share "C CC - ACC"	145.20	167.00	178.49	3 352.9840
Share "C EUR CC - ACC"	155.40	157.59	173.03	584 060.8093
Share "C EUR CC - DIS"	143.11	143.08	154.99	5 422.7061
Share "I CC - ACC"	152.45	177.00	190.06	76 657.8076
Share "I CC - DIS"	106.94	122.53	129.79	107.5743
Share "I EUR CC - ACC"	162.98	166.84	184.04	26 266.2197
Share "I EUR MD CC - DIS"	122.07	120.02	129.79	5 978.3163
Share "I EUR RH CC - ACC"	104.66	118.50	125.57	16 213.7605
Share "J CC - ACC"	111.57	129.82	139.55	39 531.8766
Share "J EUR RH CC - ACC"	135.53	153.58	162.78	1 000.0000
Share "Privilege EUR CC - ACC"	161.38	164.88	181.70	4 200.0000
Share "Privilege EUR CC - DIS"	148.56	149.69	162.78	8 674.6528
Share "X EUR CC - ACC"	16 643.79	17 131.18	18 947.93	10.0000
Share "X EUR CC - DIS"	15 327.49	15 553.10	16 974.42	11.1687
THEAM Quant - Equity World DEFI	USD	USD	USD	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	2 065 158	2 664 226	2 767 737	
Net asset value per share				
Share "C EUR - ACC"	202.99	229.41	243.79	113.6639
Share "C EUR - DIS"	183.67	204.58	214.57	113.6195
Share "I - ACC"	201.67	260.69	270.82	10 000.0000
THEAM Quant - Equity World DEFI Market Neutral	USD	USD	USD	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	18 762 018	21 546 851	18 671 258	
Net asset value per share				
Share "C - ACC"	99.53	114.25	98.71	5 935.0160
Share "C EUR RH - ACC"	82.81	92.95	79.64	920.7587
Share "I - ACC"	105.68	122.34	106.14	169 604.3047
THEAM Quant - Equity World Employee Scheme III	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	366 058	543 598	701 284	
Net asset value per share				
Share "C - ACC"	73.21	108.72	140.26	5 000.0000

THEAM QUANT

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

THEAM Quant - Equity World GURU	USD	USD	USD	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	118 727 805	182 134 794	470 431 268	
Net asset value per share				
Share "C - ACC"	250.00	319.86	350.35	32 404.1808
Share "C - DIS"	133.67	168.75	182.59	9 578.9818
Share "C EUR - ACC"	241.41	272.33	306.40	434 925.7453
Share "C EUR - DIS"	129.38	143.87	159.92	68 116.1502
Share "C EUR RH - ACC"	131.12	163.43	176.75	34 678.3913
Share "I - ACC"	281 037.77	363 148.70	399 723.19	152.7149
Share "I - DIS"	0	0	98.25	500.0000
Share "I CHF RH - ACC"	99.02	121.96	131.06	9 793.0000
Share "I EUR - ACC"	271 318.39	309 109.61	349 515.30	173.8987
Share "I EUR RH - ACC"	0	0	108.24	500.0000
Share "J EUR - ACC"	0	102.73	116.35	530 597.8096
Share "Life EUR - ACC"	209.28	238.86	270.32	39 800.8620
Share "Privilege - ACC"	199.37	258.13	283.55	3 746.0000
Share "Privilege - DIS"	0	0	98.23	500.0000
Share "Privilege EUR - ACC"	188.24	214.15	241.94	245 073.6336
Share "Privilege EUR - DIS"	156.78	175.83	196.29	6 617.9836
Share "X - ACC"	212.30	275.78	304.44	1.0000

THEAM Quant - Europe Target Premium	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	268 832 051	155 561 571	126 553 895	
Net asset value per share				
Share "C - ACC"	116.46	117.88	123.38	8 705.5107
Share "C - DIS"	159.32	153.22	160.36	2 250.5115
Share "I - ACC"	121.31	123.75	130.03	913 365.8665
Share "I - DIS"	165.52	160.43	168.56	36 454.3552
Share "I CHF RH - ACC"	113.36	113.35	117.76	1 000.0000
Share "I GBP RH - ACC"	126.13	130.85	138.63	500.0000

THEAM Quant - Future Materials Opportunities	USD	USD	USD	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	0	59 456 413	145 433 002	
Net asset value per share				
Share "C - ACC"	0	129.46	128.14	181 019.3332
Share "C EUR RH - ACC"	0	109.76	107.13	426 546.4363
Share "I - ACC"	0	129.96	129.16	458 380.0000
Share "J - ACC"	0	130.10	129.42	81 801.0300
Share "J EUR RH - ACC"	0	0	87.23	500.0000
Share "Privilege - ACC"	0	129.82	128.90	500.0000
Share "Privilege EUR RH - ACC"	0	109.80	107.45	706.4921

THEAM Quant - Healthy Living Opportunities	USD	USD	USD	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	4 847 199	43 288 880	42 450 907	
Net asset value per share				
Share "C - ACC"	92.48	99.55	97.12	10 000.0000
Share "C EUR - ACC"	99.68	94.60	94.81	10 000.0000
Share "I - ACC"	92.70	100.63	98.60	10 000.0000
Share "J - ACC"	92.75	100.93	99.00	386 870.8948
Share "X EUR - ACC"	10 001.94	9 615.41	9 698.35	100.0000

THEAM QUANT

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

THEAM Quant - Multi Asset Diversified	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	26 146 119	21 893 781	23 254 268	
Net asset value per share				
Share "C - ACC"	90.93	88.16	99.88	225 834.9550
Share "C - DIS"	69.17	67.06	75.98	8 044.6363
Share "I - ACC"	107.34	105.10	119.67	379.9988
Share "Privilege - ACC"	77.02	75.24	85.56	476.9074

THEAM Quant - Multi Asset Diversified Defensive	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	51 510 961	30 648 391	24 935 078	
Net asset value per share				
Share "C - ACC"	104.36	107.60	110.05	211 119.1015
Share "C - DIS"	92.90	94.01	95.59	9 459.7850
Share "I - ACC"	112.13	116.64	119.82	5 732.9222
Share "Privilege - ACC"	104.55	108.49	111.31	1 000.0000

THEAM Quant - New Energy Opportunities	USD	USD	USD	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	60 833 980	135 503 950	621 820 049	
Net asset value per share				
Share "C - ACC"	92.53	124.86	153.29	47 078.7505
Share "C - DIS"	0	0	96.33	500.0000
Share "C EUR - ACC"	104.19	124.13	156.59	1 713 391.1865
Share "C EUR - DIS"	0	0	96.77	500.0000
Share "C EUR RH - ACC"	0	100.68	122.13	363 180.6120
Share "C EUR RH - DIS"	0	0	96.27	500.0000
Share "I - ACC"	100.65	137.06	169.03	23 282.9284
Share "I EUR - ACC"	0	0	102.48	750.2853
Share "J - ACC"	100.80	137.47	169.74	973 809.9458
Share "Privilege - ACC"	0	0	101.41	1 879.0515
Share "Privilege EUR - ACC"	0	0	123.55	155 963.8998
Share "Privilege EUR RH - ACC"	0	0	119.71	425 877.4764
Share "X EUR - ACC"	0	0	10 430.44	600.0000

THEAM Quant - Nuclear Opportunities	USD	USD	USD	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	0	173 600 838	226 681 431	
Net asset value per share				
Share "C - ACC"	0	167.37	177.19	45 160.2681
Share "C EUR - ACC"	0	148.22	161.20	120 143.9284
Share "C EUR RH - ACC"	0	103.54	107.75	53 660.4160
Share "I - ACC"	0	168.61	179.28	70 183.0501
Share "I CHF - ACC"	0	115.66	125.21	5 936.9836
Share "I EUR - ACC"	0	117.00	127.79	24 342.9747
Share "I EUR RH - ACC"	0	96.33	100.64	4 462.2791
Share "I EUR RH - DIS"	0	96.33	100.67	500.0000
Share "J - ACC"	0	168.95	179.84	112 044.7227
Share "J EUR - ACC"	0	117.17	128.12	45 210.2930
Share "J EUR RH - ACC"	0	88.91	93.00	284 170.0000
Share "Privilege - ACC"	0	168.33	178.79	502.0000
Share "Privilege EUR RH - ACC"	0	164.21	171.53	1 062.5937
Share "S - ACC"	0	169.18	180.19	596 597.5757
Share "S EUR - ACC"	0	115.26	126.11	21 199.7678
Share "X EUR - ACC"	0	0	8 327.42	467.3190

THEAM QUANT

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

THEAM Quant - Tactical Europe Equities	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	0	0	271 521 447	
Net asset value per share				
Share "U - ACC"	0	0	102.24	2 649 951.2610
Share "U GBP - ACC"	0	0	101.57	5 000.0000
THEAM Quant - Tactical US Equities	USD	USD	USD	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	0	305 619 910	833 698 541	
Net asset value per share				
Share "U - ACC"	0	100.03	105.53	7 789 686.8444
Share "U GBP - ACC"	0	99.77	106.67	82 061.4400
THEAM Quant - Transatlantic Target Premium	EUR	EUR	EUR	Number of shares
	31/12/2024	31/12/2025	30/06/2026	30/06/2026
Net assets	0	3 075 959	77 865 986	
Net asset value per share				
Share "C - ACC"	0	102.43	107.01	414 089.1373
Share "I - ACC"	0	102.60	107.58	301 913.9827
Share "Privilege - ACC"	0	102.57	107.48	10 000.0000

THEAM Quant - Alpha Commodity

Securities portfolio at 30/06/2026

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			20 464 065	87.16
	Shares		20 464 065	87.16
	<i>Italy</i>		<i>8 685 563</i>	<i>36.98</i>
42 214	ASSICURAZIONI GENERALI	EUR	2 056 498	8.75
163 423	ENEL SPA	EUR	1 878 505	8.00
279 915	INTESA SANPAOLO	EUR	1 916 961	8.16
14 461	RECORDATI SPA	EUR	848 156	3.61
22 190	UNICREDIT SPA	EUR	1 985 443	8.46
	<i>United States of America</i>		<i>7 016 538</i>	<i>29.90</i>
5 260	CINTAS CORPORATION	USD	894 621	3.81
2 984	CONSTELLATION ENERGY	USD	741 136	3.16
24 389	COPART INCORPORATED	USD	687 526	2.93
817	COSTCO WHOLESALE CORPORATION	USD	764 279	3.26
843	ELI LILLY & CO	USD	1 011 119	4.31
18 800	FASTENAL CO	USD	902 964	3.85
2 061	INTUITIVE SURGICAL INCORPORATED	USD	819 618	3.49
3 505	PALO ALTO NETWORKS INC	USD	1 195 275	5.09
	<i>The Netherlands</i>		<i>2 532 248</i>	<i>10.78</i>
554	ASML HOLDING NV	EUR	1 090 314	4.64
21 383	ING GROEP NV	EUR	676 454	2.88
17 624	PROSUS NV	EUR	765 480	3.26
	<i>Germany</i>		<i>1 116 996</i>	<i>4.76</i>
3 919	NORDEX SE	EUR	207 003	0.88
2 831	SIEMENS ENERGY AG - REG	EUR	909 993	3.88
	<i>Finland</i>		<i>1 112 720</i>	<i>4.74</i>
17 724	ELISA OYJ	EUR	744 494	3.17
19 402	NORDEA BANK ABP	EUR	368 226	1.57
Shares/Units in investment funds			1 055 238	4.49
	<i>Luxembourg</i>		<i>1 055 238</i>	<i>4.49</i>
5 511.74	BNP PARIBAS INSTICASH USD 1D LVNAV - I CAP	USD	1 055 238	4.49
Total securities portfolio			21 519 303	91.65

THEAM Quant - Cross Asset Alternatives

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Money Market Instruments			88 138 001	98.50
	<i>France</i>		<i>59 852 410</i>	<i>66.89</i>
9 550 329	FRENCH BTF 0.000% 25-02/12/2026	EUR	9 451 770	10.56
9 550 329	FRENCH BTF 0.000% 25-07/10/2026	EUR	9 489 111	10.60
9 550 329	FRENCH BTF 0.000% 25-09/09/2026	EUR	9 507 353	10.62
9 550 329	FRENCH BTF 0.000% 25-12/08/2026	EUR	9 525 021	10.65
9 550 329	FRENCH BTF 0.000% 26-24/02/2027	EUR	9 394 945	10.50
2 993 115	FRENCH BTF 0.000% 26-27/01/2027	EUR	2 950 403	3.30
9 550 329	FRENCH BTF 0.000% 26-29/07/2026	EUR	9 533 807	10.66
	<i>Germany</i>		<i>28 285 591</i>	<i>31.61</i>
9 550 329	GERMAN T-BILL 0.000% 25-18/11/2026	EUR	9 466 286	10.58
9 550 329	GERMAN T-BILL 0.000% 26-13/01/2027	EUR	9 430 472	10.54
9 550 329	GERMAN T-BILL 0.000% 26-17/03/2027	EUR	9 388 833	10.49
Total securities portfolio			88 138 001	98.50

THEAM Quant - Cross Asset High Focus

Securities portfolio at 30/06/2026

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			379 981 611	97.46
	Shares		379 981 611	97.46
	<i>United States of America</i>		<i>348 621 078</i>	<i>89.42</i>
19 120	ADVANCED MICRO DEVICES	USD	9 714 860	2.49
22 544	ALPHABET INCORPORATED - C	USD	6 967 088	1.79
30 130	APPLE INC	USD	7 625 660	1.96
13 343	APPLIED MATERIALS INCORPORATED	USD	8 437 846	2.16
1 127	AUTOZONE INCORPORATED	USD	3 150 376	0.81
24 821	BROADCOM INC	USD	8 200 938	2.10
25 546	CITIGROUP INC	USD	3 127 279	0.80
225 512	COGNIZANT TECH SOLUTIONS - A	USD	7 639 360	1.96
35 083	CONSTELLATION ENERGY	USD	7 621 416	1.95
67 522	CREDO TECHNOLOGY GROUP HOLDING	USD	16 061 058	4.12
30 273	CUMMINS INCORPORATED	USD	18 884 812	4.85
50 351	CVS HEALTH CORP	USD	4 555 944	1.17
37 904	DECKERS OUTDOOR CORPORATION	USD	3 291 777	0.84
11 233	DEXCOM INC	USD	661 718	0.17
4 861	EDWARDS LIFESCIENCES CORPORATION	USD	384 611	0.10
99 734	ELECTRONIC ARTS INCORPORATED	USD	17 886 346	4.59
17 010	ELI LILLY & CO	USD	17 845 101	4.58
44 166	EXPEDIA INC	USD	9 884 716	2.54
22 879	FASTENAL CO	USD	961 146	0.25
150 943	FISERV INC	USD	6 475 776	1.66
16 991	GOLDMAN SACHS GROUP INCORPORATED	USD	15 030 340	3.85
29 825	HILTON WORLDWIDE HOLDINGS INC	USD	8 620 633	2.21
4 401	HUBSPOT INC	USD	702 551	0.18
23 909	INTUITIVE SURGICAL INCORPORATED	USD	8 316 392	2.13
5 623	KEYSIGHT TECHNOLOGIES INCORPORATED - W/I	USD	1 721 721	0.44
69 930	KLA TENCOR CORPORATION	USD	18 454 106	4.74
25 978	MARRIOTT INTERNATIONAL - A	USD	8 420 526	2.16
48 461	MICROSOFT CORPORATION	USD	15 811 180	4.06
43 210	NEUROCRINE BIOSCIENCES INC	USD	6 369 629	1.63
189 622	NEWMONT MINING	USD	15 490 855	3.97
176 155	SERVICENOW INCORPORATED	USD	15 296 657	3.92
32 493	SHERWIN-WILLIAMS COMPANY	USD	9 785 699	2.51
3 160	SYNOPSYS INCORPORATED	USD	1 232 906	0.32
18 885	TERADYNE INC	USD	7 992 057	2.05
325 906	TRACTOR SUPPLY COMPANY	USD	9 010 661	2.31
81 665	TRADEWEB MARKETS INC-CLASS A	USD	7 118 634	1.83
29 026	TWILIO INC - A	USD	5 238 288	1.34
36 425	VULCAN MATERIALS COMPANY	USD	9 398 880	2.41
38 573	WABTEC CORP	USD	9 095 846	2.33
37 737	WORKDAY INC - A	USD	4 040 727	1.04
91 397	XYLEM INC	USD	9 449 873	2.42
35 038	ZOOM VIDEO COMMUNICATIONS-A	USD	2 645 089	0.68
	<i>The Netherlands</i>		<i>14 821 364</i>	<i>3.80</i>
60 297	NXP SEMICONDUCTORS NV	USD	14 821 364	3.80
	<i>Bermuda</i>		<i>7 746 463</i>	<i>1.99</i>
91 248	ARCH CAPITAL GROUP LTD	USD	7 746 463	1.99
	<i>Israel</i>		<i>5 290 365</i>	<i>1.36</i>
83 554	MONDAY.COM LIMITED	USD	5 290 365	1.36
	<i>Italy</i>		<i>2 513 570</i>	<i>0.64</i>
250 007	ENEL SPA	EUR	2 513 570	0.64
	<i>Uruguay</i>		<i>988 771</i>	<i>0.25</i>
666	MERCADOLIBRE INC	USD	988 771	0.25
Total securities portfolio			379 981 611	97.46

THEAM Quant - Equity Europe Climate Care PAB

Securities portfolio at 30/06/2026

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			23 409 847	82.95
	Shares		23 409 847	82.95
	<i>Italy</i>		<i>23 409 847</i>	<i>82.95</i>
57 331	ASSICURAZIONI GENERALI	EUR	2 442 874	8.66
30 267	AZIMUT HOLDING SPA	EUR	1 073 873	3.81
16 885	BANCA GENERALI SPA	EUR	1 100 902	3.90
53 733	BANCA MEDIOLANUM S.P.A.	EUR	1 170 305	4.15
102 498	BANCA MONTE DEI PASCHI SIENA	EUR	1 113 538	3.95
166 726	BANCO BPM SPA	EUR	2 519 230	8.93
84 859	BPER BANCA	EUR	1 165 284	4.13
114 352	ENEL SPA	EUR	1 149 695	4.07
3 562	FERRARI NV	EUR	1 155 335	4.09
50 391	FINECOBANK SPA	EUR	1 106 082	3.92
413 364	INTESA SANPAOLO	EUR	2 476 050	8.77
73 029	IVECO GROUP NV	EUR	1 016 199	3.60
39 324	POSTE ITALIANE SPA	EUR	1 125 453	3.99
109 345	TERNA SPA	EUR	1 119 693	3.97
32 683	UNICREDIT SPA	EUR	2 557 771	9.05
45 783	UNIPOL ASSICURAZIONI SPA	EUR	1 117 563	3.96
Shares/Units in investment funds			831 747	2.95
	<i>France</i>		<i>831 747</i>	<i>2.95</i>
32.86	BNP PARIBAS MOIS ISR - I CAP	EUR	831 747	2.95
Total securities portfolio			24 241 594	85.90

THEAM Quant - Equity Europe Climate Care Protection 90%

Securities portfolio at 30/06/2026

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			27 865 722	95.23
	Shares		27 865 722	95.23
	<i>United States of America</i>		<i>27 865 722</i>	<i>95.23</i>
3 677	ADVANCED MICRO DEVICES	USD	1 868 281	6.39
2 951	CADENCE DESIGN SYS INCORPORATED	USD	968 748	3.31
36 525	CHIPOTLE MEXICAN GRILL INCORPORATED	USD	1 086 198	3.71
3 693	CORNING INC	USD	825 070	2.82
2 766	CROWDSTRIKE HOLDINGS INCORPORATED - A	USD	1 846 274	6.31
8 067	DECKERS OUTDOOR CORPORATION	USD	700 579	2.39
10 036	EBAY INC	USD	980 953	3.35
4 346	FIRST SOLAR INC	USD	896 949	3.07
6 658	GILEAD SCIENCES	USD	735 740	2.51
24 703	HEWLETT - PACKARD ENTERPRISE - W/I	USD	974 681	3.33
23 511	INTEL CORPORATION	USD	2 871 374	9.82
4 970	INTERNATIONAL BUSINESS MACHINES CORP	USD	1 222 438	4.18
3 100	INTUITIVE SURGICAL INCORPORATED	USD	1 078 289	3.68
1 861	LAM RESEARCH CORP	USD	705 350	2.41
9 391	MERCK COMPANY INCORPORATED	USD	1 055 492	3.61
7 708	MICROSOFT CORPORATION	USD	2 514 859	8.60
22 689	NIKE INCORPORATED - B	USD	814 645	2.78
9 746	ON SEMICONDUCTOR CORPORATION	USD	805 901	2.75
8 837	PEPSICO INC	USD	1 046 558	3.58
4 494	QUALCOMM INCORPORATED	USD	726 359	2.48
7 828	SCHWAB (CHARLES) CORP	USD	631 759	2.16
2 036	TESLA INCORPORATED	USD	749 009	2.56
21 432	THE COOPER COMPANIES	USD	1 344 257	4.59
2 220	VERTEX PHARMACEUTICALS INCORPORATED	USD	964 524	3.30
4 557	WALMART INC	USD	451 435	1.54
Total securities portfolio			27 865 722	95.23

THEAM Quant - Equity Europe Dynamic Factor Defensive

Securities portfolio at 30/06/2026

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			79 840 397	87.98
Shares			79 840 397	87.98
<i>Germany</i>			<i>48 768 395</i>	<i>53.74</i>
19 826	ALLIANZ SE - REG	EUR	8 209 947	9.04
52 980	BAYERISCHE MOTOREN WERKE AG	EUR	3 033 635	3.34
137 117	DEUTSCHE BANK AG - REG	EUR	4 062 091	4.48
134 510	DEUTSCHE TELEKOM AG - REG	EUR	3 208 064	3.54
109 948	DHL GROUP	EUR	5 838 239	6.43
47 286	E.ON SE	EUR	852 330	0.94
111 526	FLATEXDEGIRO SE	EUR	4 182 225	4.61
99 249	FRESENIUS SE & CO	EUR	3 966 983	4.37
21 253	HEIDELBERG MATERIALS AG	EUR	3 547 126	3.91
56 370	INFINEON TECHNOLOGIES AG	EUR	4 603 738	5.07
19 865	SIEMENS ENERGY AG	EUR	3 293 617	3.63
14 122	SIEMENS ENERGY AG - REG	EUR	3 970 400	4.38
<i>The Netherlands</i>			<i>18 353 206</i>	<i>20.23</i>
66 255	ABN AMRO BANK NV - CVA	EUR	2 463 361	2.71
1 394	ASM INTERNATIONAL NV	EUR	1 394 697	1.54
2 651	ASML HOLDING NV	EUR	4 563 431	5.03
4 957	BE SEMICONDUCTOR	EUR	1 423 155	1.57
1 048 567	KONINKLIJKE KPN	EUR	4 525 615	4.99
51 956	NN GROUP NV - W/I	EUR	3 982 947	4.39
<i>Belgium</i>			<i>10 606 907</i>	<i>11.68</i>
118 257	AGEAS	EUR	8 277 989	9.11
8 889	UCB SA	EUR	2 328 918	2.57
<i>Finland</i>			<i>2 111 889</i>	<i>2.33</i>
57 482	ELISA OYJ	EUR	2 111 889	2.33
Shares/Units in investment funds			3 685 764	4.06
<i>Luxembourg</i>			<i>3 685 764</i>	<i>4.06</i>
33 156.72	BNP PARIBAS INSTICASH EUR 3M - I CAP	EUR	3 685 764	4.06
Total securities portfolio			83 526 161	92.04

THEAM Quant - Equity Europe GURU

Securities portfolio at 30/06/2026

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			698 396 197	87.85
	Shares		698 396 197	87.85
	<i>Germany</i>		<i>291 562 276</i>	<i>36.70</i>
31 884	ADIDAS AG	EUR	5 719 990	0.72
26 608	AIXTRON SE	EUR	1 400 113	0.18
146 825	ALLIANZ SE - REG	EUR	60 800 232	7.65
245 885	BAYERISCHE MOTOREN WERKE AG	EUR	14 079 375	1.77
48 820	DAIMLER TRUCK HOLDING AG	EUR	2 060 204	0.26
749 447	DEUTSCHE BANK AG - REG	EUR	22 202 367	2.79
726 001	DEUTSCHE TELEKOM AG - REG	EUR	17 315 124	2.18
90 838	DHL GROUP	EUR	4 823 498	0.61
40 472	FLATEXDEGIRO SE	EUR	1 517 700	0.19
516 354	FRESENIUS SE & CO	EUR	20 638 669	2.60
25 891	HANNOVER RUECK SE	EUR	6 275 978	0.79
36 943	HEIDELBERG MATERIALS AG	EUR	6 165 787	0.78
497 317	INFINEON TECHNOLOGIES AG	EUR	40 615 879	5.11
30 025	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	14 667 213	1.85
71 105	SAP SE	EUR	9 528 070	1.20
116 435	SIEMENS ENERGY AG - REG	EUR	32 735 700	4.12
10 405	SYMRISE AG	EUR	913 767	0.11
119 843	TALANX AG	EUR	13 254 636	1.67
1 619 219	THYSSENKRUPP AG	EUR	16 847 974	2.12
	<i>The Netherlands</i>		<i>148 331 731</i>	<i>18.66</i>
669 276	ABN AMRO BANK NV - CVA	EUR	24 883 682	3.13
24 859	ASML HOLDING NV	EUR	42 792 282	5.38
13 178	BE SEMICONDUCTOR	EUR	3 783 404	0.48
21 325	EURONEXT NV - W/I	EUR	2 985 500	0.38
6 601	IMCD GROUP NV - W/I	EUR	521 479	0.07
614 630	ING GROEP NV	EUR	17 006 812	2.14
2 380 261	KONINKLIJKE KPN	EUR	10 273 206	1.29
227 062	NN GROUP NV - W/I	EUR	17 406 573	2.19
295 549	PROSUS NV	EUR	11 227 907	1.41
948 779	SIGNIFY NV	EUR	15 835 122	1.99
28 628	WOLTERS KLUWER	EUR	1 615 764	0.20
	<i>France</i>		<i>98 193 259</i>	<i>12.33</i>
279 845	AXA SA	EUR	12 271 203	1.54
75 000	BNP PARIBAS	EUR	7 660 500	0.96
130 000	BOUYGUES SA	EUR	6 345 300	0.80
122 769	COMPAGNIE DE SAINT GOBAIN	EUR	9 718 394	1.22
350 000	CREDIT AGRICOLE SA	EUR	6 158 250	0.77
86 543	DANONE	EUR	6 208 595	0.78
147 138	MICHELIN (CGDE)	EUR	4 965 908	0.62
430 000	ORANGE	EUR	7 097 150	0.89
50 468	SANOFI	EUR	3 789 137	0.48
282 350	SOCIETE GENERALE SA	EUR	21 845 420	2.75
175 520	VEOLIA ENVIRONNEMENT	EUR	6 395 949	0.80
44 894	VINCI SA	EUR	5 737 453	0.72
	<i>Italy</i>		<i>61 714 648</i>	<i>7.76</i>
6 138 318	ENEL SPA	EUR	61 714 648	7.76
	<i>Finland</i>		<i>29 596 776</i>	<i>3.73</i>
380 587	KONECRANES OYJ	EUR	10 230 179	1.29
491 002	NOKIA OYJ	EUR	5 673 528	0.71
511 424	NORDEA BANK ABP	EUR	8 489 638	1.07
168 212	STORA ENSO OYJ - R	EUR	1 568 745	0.20
98 745	UPM-KYMMENE OYJ	EUR	2 290 884	0.29
63 627	VALMET OYJ	EUR	1 343 802	0.17

THEAM Quant - Equity Europe GURU

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
<i>Belgium</i>				
242 970	AGEAS	EUR	24 741 484	3.11
54 572	KBC GROUP NV	EUR	17 007 900	2.14
60 432	UMICORE	EUR	6 510 440	0.82
			1 223 144	0.15
<i>Portugal</i>				
4 353 111	BANCO COMMERCIAL PORTUGUES - R	EUR	24 529 484	3.09
4 371 101	EDP SA	EUR	4 505 470	0.57
			20 024 014	2.52
<i>Austria</i>				
2 456	ANDRITZ AG	EUR	13 860 963	1.74
116 783	ERSTE GROUP BANK AG	EUR	185 674	0.02
			13 675 289	1.72
<i>Poland</i>				
326 723	INPOST SA	EUR	5 034 801	0.63
			5 034 801	0.63
<i>Sweden</i>				
40 892	EPIROC AB-B	SEK	830 775	0.10
			830 775	0.10
Shares/Units in investment funds			30 022 056	3.78
<i>Luxembourg</i>				
0.01	BNP PARIBAS INSTICASH EUR 1D LVNAV - I CAP	EUR	30 022 056	3.78
270 075.04	BNP PARIBAS INSTICASH EUR 3M - I CAP	EUR	1	0.00
			30 022 055	3.78
Total securities portfolio			728 418 253	91.63

THEAM Quant - Equity Eurozone GURU

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			1 313 488 765	84.66
	Shares		1 313 488 765	84.66
	<i>Italy</i>		<i>489 351 709</i>	<i>31.55</i>
27 251	AMPLIFON SPA	EUR	258 230	0.02
755 930	ASSICURAZIONI GENERALI	EUR	32 210 177	2.08
8 082	AZIMUT HOLDING SPA	EUR	286 749	0.02
26 690	BANCA GENERALI SPA	EUR	1 740 188	0.11
227 826	BANCA MEDIOLANUM S.P.A.	EUR	4 962 050	0.32
405 280	BANCA MONTE DEI PASCHI SIENA	EUR	4 402 962	0.28
2 536 565	BANCO BPM SPA	EUR	38 327 497	2.47
1 976 061	BPER BANCA	EUR	27 135 270	1.75
8 646 491	ENEL SPA	EUR	86 931 820	5.61
157 788	FERRARI NV	EUR	51 178 538	3.30
1 319 050	FINECOBANK SPA	EUR	28 953 148	1.87
732 915	INFRASTRUTTURE WIRELESS ITALIANE	EUR	4 514 756	0.29
11 771 196	INTESA SANPAOLO	EUR	70 509 464	4.54
265 957	IVECO GROUP NV	EUR	3 700 792	0.24
171 256	MONCLER SPA	EUR	8 696 380	0.56
102 900	NEXI SPA	EUR	364 472	0.02
389 618	POSTE ITALIANE SPA	EUR	11 150 867	0.72
54 589	PRYSMIAN SPA	EUR	7 972 723	0.51
21 939	RECORDATI SPA	EUR	1 125 471	0.07
1 872 054	TERNA SPA	EUR	19 169 833	1.24
935 342	UNICREDIT SPA	EUR	73 199 864	4.72
514 562	UNIPOL ASSICURAZIONI SPA	EUR	12 560 458	0.81
	<i>Germany</i>		<i>392 792 075</i>	<i>25.30</i>
31 080	ALLIANZ SE - REG	EUR	12 870 228	0.83
26 062	BEIERSDORF AG	EUR	1 963 511	0.13
18 332	BILFINGER SE	EUR	1 472 976	0.09
1 974 277	DEUTSCHE BANK AG - REG	EUR	58 487 956	3.77
1 245 808	DEUTSCHE TELEKOM AG - REG	EUR	29 712 521	1.92
1 741 152	E.ON SE	EUR	31 384 265	2.02
43 292	FRAPORT AG FRANKFURT AIRPORT	EUR	3 153 822	0.20
185 973	FRESENIUS SE & CO	EUR	7 433 341	0.48
70 093	HEIDELBERG MATERIALS AG	EUR	11 698 522	0.75
33 811	HENKEL AG & CO KGAA	EUR	2 339 721	0.15
528 505	INFINEON TECHNOLOGIES AG	EUR	43 163 003	2.78
22 559	LEG IMMOBILIEN SE	EUR	1 246 385	0.08
329 386	MERCK KGAA	EUR	48 370 334	3.12
27 358	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	13 364 383	0.86
48 879	PUMA SE	EUR	1 299 204	0.08
151 042	SAP SE	EUR	20 239 628	1.30
13 957	SCOUT24 SE	EUR	1 021 652	0.07
374 261	SIEMENS ENERGY AG	EUR	62 052 474	4.00
90 508	SIEMENS ENERGY AG - REG	EUR	25 446 324	1.64
108 471	SIEMENS HEALTHINEERS AG	EUR	3 709 708	0.24
825 604	THYSSENKRUPP AG	EUR	8 590 410	0.55
148 668	ZALANDO SE	EUR	3 771 707	0.24
	<i>The Netherlands</i>		<i>231 291 462</i>	<i>14.91</i>
718	ASM INTERNATIONAL NV	EUR	718 359	0.05
25 469	ASML HOLDING NV	EUR	43 842 337	2.83
148 194	BE SEMICONDUCTOR	EUR	42 546 497	2.74
57 443	EURONEXT NV - W/I	EUR	8 042 020	0.52
12 985	EXOR NV	EUR	869 995	0.06
279 843	IMCD GROUP NV - W/I	EUR	22 107 597	1.42
1 869 552	ING GROEP NV	EUR	51 730 504	3.33
298 182	KONINKLIJKE AHOLD DELHAIZE NV	EUR	10 501 970	0.68
171 470	NN GROUP NV - W/I	EUR	13 144 890	0.85

THEAM Quant - Equity Eurozone GURU

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
384 412	PROSUS NV	EUR	14 603 812	0.94
187 155	RANDSTAD NV	EUR	4 718 178	0.30
1 556 396	STELLANTIS NV	EUR	7 743 848	0.50
189 962	WOLTERS KLUWER	EUR	10 721 455	0.69
<i>Sweden</i>			<i>79 439 836</i>	<i>5.12</i>
66 970	ALFA LAVAL AB	SEK	3 492 245	0.23
93 289	ASSA ABLOY AB - B	SEK	2 886 774	0.19
814 380	ATLAS COPCO AB - A	SEK	14 436 569	0.93
114 099	BOLIDEN AB	SEK	5 638 440	0.36
239 687	EPIROC AB - A	SEK	5 759 853	0.37
241 660	EQT AB	SEK	5 984 170	0.39
537 906	ERICSSON LM - B	SEK	5 257 527	0.34
56 787	ESSITY AKTIEBOLAG - B	SEK	1 407 743	0.09
809 194	HEXAGON AB-B	SEK	5 859 252	0.38
369 454	SANDVIK AB	SEK	13 352 432	0.86
224 467	SKANDINAVISKA ENSKILDA BANK - A	SEK	3 913 211	0.25
35 829	SKANSKA AB - B	SEK	839 302	0.05
33 389	SKF AB - B	SEK	750 762	0.05
55 274	SVENSKA CELLULOZA AB SCA - B	SEK	495 043	0.03
144 370	SVENSKA HANDELSBANKEN - A	SEK	1 860 566	0.12
164 985	SWEDBANK AB - A	SEK	5 397 611	0.35
54 280	TELE2 AB - B	SEK	827 322	0.05
300 242	TELIA CO AB	SEK	1 281 014	0.08
<i>Finland</i>			<i>42 103 896</i>	<i>2.72</i>
92 280	KONE OYJ - B	EUR	4 591 853	0.30
285 993	KONECRANES OYJ	EUR	7 687 492	0.50
1 262 727	NORDEA BANK ABP	EUR	20 961 268	1.35
964 029	SAMPO OYJ - A	EUR	8 863 283	0.57
<i>Belgium</i>			<i>41 062 523</i>	<i>2.64</i>
3 242	ACKERMANS & VAN HAAREN	EUR	926 564	0.06
48 261	AGEAS	EUR	3 378 270	0.22
11 001	DIETEREN SA/NV	EUR	1 874 570	0.12
14 300	GROUPE BRUXELLES LAMBERT SA	EUR	1 139 710	0.07
282 845	KBC GROUP NV	EUR	33 743 409	2.17
<i>Switzerland</i>			<i>32 082 034</i>	<i>2.07</i>
497 473	STMICROELECTRONICS NV	EUR	32 082 034	2.07
<i>Portugal</i>			<i>4 081 157</i>	<i>0.27</i>
2 940 218	BANCO COMMERCIAL PORTUGUES - R	EUR	3 043 126	0.20
61 935	JERONIMO MARTINS	EUR	1 038 031	0.07
<i>Austria</i>			<i>1 284 073</i>	<i>0.08</i>
7 325	BAWAG GROUP AG	EUR	1 284 073	0.08
Shares/Units in investment funds			60 245 514	3.88
<i>Luxembourg</i>			<i>60 245 514</i>	<i>3.88</i>
541 961.90	BNP PARIBAS INSTICASH EUR 3M - 1 CAP	EUR	60 245 514	3.88
Total securities portfolio			1 373 734 279	88.54

THEAM Quant - Equity Eurozone Income Defensive

Securities portfolio at 30/06/2026

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			61 417 976	90.13
	Shares		61 417 976	90.13
	<i>France</i>		<i>26 184 017</i>	<i>38.42</i>
110 079	AXA SA	EUR	4 826 964	7.08
57 983	BNP PARIBAS	EUR	5 922 385	8.70
52 683	BOUYGUES SA	EUR	2 571 457	3.77
30 510	DANONE	EUR	2 188 787	3.21
44 216	SANOFI	EUR	3 319 737	4.87
135 938	VEOLIA ENVIRONNEMENT	EUR	4 953 581	7.27
18 788	VINCI SA	EUR	2 401 106	3.52
	<i>Germany</i>		<i>22 183 651</i>	<i>32.57</i>
97 465	DEUTSCHE TELEKOM AG - REG	EUR	2 324 540	3.41
143 178	E.ON SE	EUR	2 580 783	3.79
45 400	GEA GROUP AG	EUR	2 726 270	4.00
7 321	HEIDELBERG MATERIALS AG	EUR	1 221 875	1.79
72 142	INFINEON TECHNOLOGIES AG	EUR	5 891 838	8.66
33 223	KION GROUP AG	EUR	1 288 056	1.89
8 494	KNORR-BREMSE AG	EUR	862 990	1.27
5 186	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	2 533 361	3.72
16 610	SIEMENS ENERGY AG	EUR	2 753 938	4.04
	<i>The Netherlands</i>		<i>5 051 155</i>	<i>7.41</i>
611 089	KONINKLIJKE KPN	EUR	2 637 460	3.87
63 535	PROSUS NV	EUR	2 413 695	3.54
	<i>Belgium</i>		<i>3 020 860</i>	<i>4.43</i>
11 530	UCB SA	EUR	3 020 860	4.43
	<i>Finland</i>		<i>2 503 915</i>	<i>3.67</i>
128 012	KESKO OYJ - B	EUR	2 503 915	3.67
	<i>Austria</i>		<i>2 474 378</i>	<i>3.63</i>
44 304	RAIFFEISEN BANK INTERNATIONAL	EUR	2 474 378	3.63
Shares/Units in investment funds			1 256 328	1.84
	<i>Luxembourg</i>		<i>1 256 328</i>	<i>1.84</i>
11 301.79	BNP PARIBAS INSTICASH EUR 3M - I CAP	EUR	1 256 328	1.84
Total securities portfolio			62 674 304	91.97

THEAM Quant - Equity Japan Climate Care

Securities portfolio at 30/06/2026

Expressed in EUR

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			1 529 131	109.97
	Shares		1 529 131	109.97
	<i>United States of America</i>		<i>1 387 140</i>	<i>99.76</i>
122	ADVANCED MICRO DEVICES	USD	61 988	4.46
244	ALPHABET INCORPORATED - A	USD	76 269	5.49
829	AMERICAN INTERNATIONAL GROUP	USD	54 041	3.89
773	AUTOMATIC DATA PROCESSING	USD	151 416	10.88
1 735	FOX CORP - A	USD	79 155	5.69
661	INTERCONTINENTAL EXCHANGE INC	USD	71 176	5.12
342	INTUITIVE SURGICAL INCORPORATED	USD	118 960	8.56
234	MICROSOFT CORPORATION	USD	76 346	5.49
393	MORGAN STANLEY	USD	71 856	5.17
1 034	NASDAQ OMX GROUP	USD	71 285	5.13
2 492	NEWS CORP/NEW - A - W/I	USD	54 121	3.89
714	PNC FINANCIAL SERVICES GROUP	USD	153 765	11.05
418	QUALCOMM INCORPORATED	USD	67 561	4.86
257	SHERWIN-WILLIAMS COMPANY	USD	77 399	5.57
174	SYNOPSYS INCORPORATED	USD	67 888	4.88
229	TEXAS INSTRUMENTS INCORPORATED	USD	59 703	4.29
1 044	THE COCA-COLA COMPANY	USD	74 211	5.34
	<i>Italy</i>		<i>141 991</i>	<i>10.21</i>
4 002	AZIMUT HOLDING SPA	EUR	141 991	10.21
Other transferable securities			630	0.05
	Shares		630	0.05
	<i>United States of America</i>		<i>630</i>	<i>0.05</i>
72 000	HOLOGIC INC	USD	630	0.05
Total securities portfolio			1 529 761	110.02

THEAM Quant - Equity US GURU

Securities portfolio at 30/06/2026

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			439 255 561	87.96
	Shares		439 255 561	87.96
	<i>United States of America</i>		<i>358 331 598</i>	<i>71.75</i>
12 986	ADVANCED MICRO DEVICES	USD	7 543 697	1.51
32 736	APPLIED MATERIALS INCORPORATED	USD	23 668 128	4.74
1 286	AUTOZONE INCORPORATED	USD	4 109 979	0.82
17 652	BOOKING HOLDINGS INC	USD	3 146 292	0.63
12 442	BROADRIDGE FINANCIAL SOLUTIONS	USD	1 703 932	0.34
14 653	CHURCH & DWIGHT CO INC	USD	1 419 583	0.28
117 390	CITIGROUP INC	USD	16 429 904	3.29
388	CITIZENS FINANCIAL GROUP	USD	27 187	0.01
277 292	COPART INCORPORATED	USD	7 816 861	1.57
19 082	COSTCO WHOLESALE CORPORATION	USD	17 850 639	3.57
162 699	CREDO TECHNOLOGY GROUP HOLDING	USD	44 245 992	8.87
22 586	CVS HEALTH CORP	USD	2 336 522	0.47
218 359	DEXCOM INC	USD	14 706 479	2.94
2 467	ELI LILLY & CO	USD	2 958 994	0.59
21 488	ENTEGRI INCORPORATED	USD	3 864 832	0.77
68 937	EQUITABLE HOLDINGS INC	USD	3 024 956	0.61
401 529	ESTEE LAUDER COMPANIES - A	USD	31 700 715	6.35
132 900	FASTENAL CO	USD	6 383 187	1.28
16 881	GOLDMAN SACHS GROUP INCORPORATED	USD	17 072 937	3.42
4 399	HUBSPOT INC	USD	802 861	0.16
70 630	INCYTE CORP	USD	8 006 617	1.60
3 217	INTUITIVE SURGICAL INCORPORATED	USD	1 279 337	0.26
41 405	KEYSIGHT TECHNOLOGIES INCORPORATED - W/I	USD	14 494 648	2.90
141 073	KLA TENCOR CORPORATION	USD	42 563 135	8.52
4 404	MCKESSON CORPORATION	USD	3 327 662	0.67
241	METTLER - TOLEDO INTERNATIONAL	USD	307 880	0.06
503	MICROSOFT CORPORATION	USD	187 629	0.04
13 667	MONGODB INC	USD	4 590 745	0.92
10 442	NEUROCRINE BIOSCIENCES INC	USD	1 759 842	0.35
130 556	ON SEMICONDUCTOR CORPORATION	USD	12 342 764	2.47
13 972	PROLOGIS INC	USD	1 892 787	0.38
2 323	REGENERON PHARMACEUTICALS	USD	1 448 483	0.29
69 874	SALESFORCE.COM INC	USD	10 946 461	2.19
37 442	SCHWAB (CHARLES) CORP	USD	3 454 773	0.69
38 096	TERADYNE INC	USD	18 432 369	3.69
38 842	THE COCA-COLA COMPANY	USD	3 156 689	0.63
35 266	TWILIO INC - A	USD	7 276 434	1.46
2 823	ULTA BEAUTY INC	USD	1 273 117	0.25
8 349	WATERS CORPORATION	USD	3 131 209	0.63
88 580	ZOOM VIDEO COMMUNICATIONS-A	USD	7 645 340	1.53
	<i>The Netherlands</i>		<i>34 356 761</i>	<i>6.88</i>
122 253	NXP SEMICONDUCTORS NV	USD	34 356 761	6.88
	<i>Ireland</i>		<i>17 017 601</i>	<i>3.41</i>
159 043	CRH PLC	USD	17 017 601	3.41
	<i>Uruguay</i>		<i>14 841 978</i>	<i>2.97</i>
8 744	MERCADOLIBRE INC	USD	14 841 978	2.97
	<i>Bermuda</i>		<i>4 681 398</i>	<i>0.94</i>
48 232	ARCH CAPITAL GROUP LTD	USD	4 681 398	0.94
	<i>United Kingdom</i>		<i>3 553 408</i>	<i>0.71</i>
316 421	CNH INDUSTRIAL NV	USD	3 553 408	0.71
	<i>Italy</i>		<i>2 873 455</i>	<i>0.58</i>
249 980	ENEL SPA	EUR	2 873 455	0.58

THEAM Quant - Equity US GURU

Securities portfolio at 30/06/2026

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
	<i>Canada</i>		<i>2 336 808</i>	<i>0.47</i>
20 466	LULULEMON ATHLETICA INCORPORATED	USD	2 336 808	0.47
	<i>Israel</i>		<i>1 262 554</i>	<i>0.25</i>
17 441	MONDAY.COM LIMITED	USD	1 262 554	0.25
Shares/Units in investment funds			19 299 702	3.86
	<i>Luxembourg</i>		<i>19 299 702</i>	<i>3.86</i>
100 806.63	BNP PARIBAS INSTICASH USD 1D LVNAV - I CAP	USD	19 299 702	3.86
Total securities portfolio			458 555 263	91.82

THEAM Quant - Equity US Premium Income

Securities portfolio at 30/06/2026

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			29 694 840	93.87
	Shares		29 694 840	93.87
	<i>United States of America</i>		<i>29 694 840</i>	<i>93.87</i>
15 171	AMERICAN INTERNATIONAL GROUP	USD	1 130 695	3.57
9 316	APPLE INC	USD	2 695 677	8.52
9 444	CBRE GROUP INCORPORATED - A	USD	1 272 012	4.02
400	CIENA CORP	USD	196 224	0.62
4 268	CREDO TECHNOLOGY GROUP HOLDING	USD	1 160 683	3.67
13 768	CROWN CASTLE INTERNATIONAL CORP	USD	1 042 651	3.30
16 846	DEXCOM INC	USD	1 134 578	3.59
4 976	ELECTRONIC ARTS INCORPORATED	USD	1 020 279	3.23
7 646	FLEX LTD	USD	1 239 187	3.92
2 123	HOME DEPOT INC	USD	748 740	2.37
17 826	INTEL CORPORATION	USD	2 489 044	7.87
4 382	INTERNATIONAL BUSINESS MACHINES CORP	USD	1 232 262	3.90
15 540	INTERNATIONAL FLAVORS & FRAGRANCES	USD	1 231 079	3.89
1 520	MCKESSON CORPORATION	USD	1 148 512	3.63
2 945	NEWMONT MINING	USD	275 063	0.87
13 706	NVIDIA CORPORATION	USD	2 742 433	8.66
9 174	PULTEGROUP INC	USD	1 258 765	3.98
7 651	STARBUCKS CORPORATION	USD	781 856	2.47
2 424	STERIS PLC	USD	510 422	1.61
2 007	SYNOPSYS INCORPORATED	USD	895 262	2.83
5 363	TERADYNE INC	USD	2 594 834	8.20
16 154	THE COOPER COMPANIES	USD	1 158 403	3.66
18 791	TOAST INC - A	USD	522 766	1.65
1 667	TWILIO INC - A	USD	343 952	1.09
3 369	VERISK ANALYTICS INCORPORATED	USD	604 837	1.91
897	VULCAN MATERIALS COMPANY	USD	264 624	0.84
Shares/Units in investment funds			1 327 363	4.20
	<i>Luxembourg</i>		<i>1 327 363</i>	<i>4.20</i>
6 933.11	BNP PARIBAS INSTICASH USD 1D LVNAV - I CAP	USD	1 327 363	4.20
Total securities portfolio			31 022 203	98.07

THEAM Quant - Equity World Climate Care

Securities portfolio at 30/06/2026

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			136 840 309	91.81
Shares			136 840 309	91.81
<i>United States of America</i>			<i>132 963 397</i>	<i>89.21</i>
2 410	AFLAC INC	USD	282 573	0.19
25 950	ALLSTATE CORPORATION	USD	6 174 543	4.14
7 018	AMERIPRISE FINANCIAL INCORPORATED	USD	3 219 578	2.16
20 417	APPLE INC	USD	5 907 863	3.96
21 356	AUTODESK INCORPORATED	USD	4 152 034	2.79
1 305	BOOKING HOLDINGS INC	USD	232 603	0.16
31 612	BROADCOM INC	USD	11 941 433	8.01
75	BURLINGTON STORES INC	USD	23 760	0.02
21 339	CBRE GROUP INCORPORATED - A	USD	2 874 150	1.93
21 481	CENTENE CORPORATION	USD	1 378 865	0.93
20 897	CINCINNATI FINANCIAL CORP	USD	3 868 871	2.60
22 090	CREDO TECHNOLOGY GROUP HOLDING	USD	6 007 376	4.03
42 803	DEXCOM INC	USD	2 882 782	1.93
28 839	ELECTRONIC ARTS INCORPORATED	USD	5 913 149	3.97
10 352	GENERAL MOTORS CO	USD	797 932	0.54
12 386	GODADDY INCORPORATED - A	USD	1 051 324	0.71
9 350	GOLDMAN SACHS GROUP INCORPORATED	USD	9 456 310	6.34
37 203	HOME DEPOT INC	USD	13 120 753	8.79
89 795	INTEL CORPORATION	USD	12 538 075	8.41
24 577	KLA TENCOR CORPORATION	USD	7 415 127	4.97
2 111	METTLER - TOLEDO INTERNATIONAL	USD	2 696 824	1.81
21 060	NEUROCRINE BIOSCIENCES INC	USD	3 549 347	2.38
30 303	NVIDIA CORPORATION	USD	6 063 327	4.07
428	NVR INCORPORATED	USD	2 916 135	1.96
33 222	THE HERSHEY COMPANY	USD	5 828 800	3.91
4 318	VERISIGN INCORPORATED	USD	1 086 236	0.73
5 306	VERTEX PHARMACEUTICALS INCORPORATED	USD	2 635 649	1.77
28 486	WALMART INC	USD	3 226 324	2.16
8 958	WESTERN DIGITAL CORPORATION	USD	5 721 654	3.84
<i>United Kingdom</i>			<i>3 876 912</i>	<i>2.60</i>
38 742	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	3 876 912	2.60
Other transferable securities			326	0.00
Shares			326	0.00
<i>United States of America</i>			<i>326</i>	<i>0.00</i>
32 644	HOLOGIC INC	USD	326	0.00
Warrants, Rights			0	0.00
115 633	WALGREENS BOOTS ALLIANCE INC RTS	USD	0	0.00
Shares/Units in investment funds			7 048 364	4.73
<i>Luxembourg</i>			<i>7 048 364</i>	<i>4.73</i>
36 815.17	BNP PARIBAS INSTICASH USD 1D LVNAV - I CAP	USD	7 048 364	4.73
Total securities portfolio			143 888 999	96.54

THEAM Quant - Equity World DEFI

Securities portfolio at 30/06/2026

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
Transferable securities admitted to an official stock exchange listing and/or traded on another regulated market			2 760 951	99.75
	Shares		2 760 951	99.75
	<i>United States of America</i>		<i>2 400 761</i>	<i>86.73</i>
27	ADVANCED MICRO DEVICES	USD	15 685	0.57
226	APPLIED MATERIALS INCORPORATED	USD	163 398	5.90
482	AUTODESK INCORPORATED	USD	93 710	3.39
327	CADENCE DESIGN SYS INCORPORATED	USD	122 730	4.43
955	CREDO TECHNOLOGY GROUP HOLDING	USD	259 711	9.38
523	DECKERS OUTDOOR CORPORATION	USD	51 929	1.88
3 793	DEXCOM INC	USD	255 459	9.23
101	EQUINIX INC	USD	105 281	3.80
196	INTUITIVE SURGICAL INCORPORATED	USD	77 945	2.82
530	KLA TENCOR CORPORATION	USD	159 906	5.78
112	METTLER - TOLEDO INTERNATIONAL	USD	143 081	5.17
282	MICROSOFT CORPORATION	USD	105 192	3.80
31	MONGODB INC	USD	10 413	0.38
494	ON SEMICONDUCTOR CORPORATION	USD	46 703	1.69
6 325	PAYPAL HOLDINGS INCORPORATED - W/I	USD	273 113	9.86
174	SYNOPSYS INCORPORATED	USD	77 616	2.80
283	TERADYNE INC	USD	136 927	4.95
153	ULTA BEAUTY INC	USD	69 000	2.49
38	WATERS CORPORATION	USD	14 252	0.51
2 534	ZOOM VIDEO COMMUNICATIONS-A	USD	218 710	7.90
	<i>United Kingdom</i>		<i>144 642</i>	<i>5.23</i>
12 880	CNH INDUSTRIAL NV	USD	144 642	5.23
	<i>Bermuda</i>		<i>112 007</i>	<i>4.05</i>
1 154	ARCH CAPITAL GROUP LTD	USD	112 007	4.05
	<i>Uruguay</i>		<i>103 541</i>	<i>3.74</i>
61	MERCADOLIBRE INC	USD	103 541	3.74
Shares/Units in investment funds			59 436	2.15
	<i>Luxembourg</i>		<i>59 436</i>	<i>2.15</i>
310.44	BNP PARIBAS INSTICASH USD 1D LVNAV - I CAP	USD	59 436	2.15
Total securities portfolio			2 820 387	101.90

THEAM Quant - Equity World DEFI Market Neutral

Securities portfolio at 30/06/2026

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			18 180 422	97.37
	Shares		18 180 422	97.37
	<i>Italy</i>		<i>8 903 625</i>	<i>47.68</i>
3 074	BANCA GENERALI SPA	EUR	229 146	1.23
38 499	BANCO BPM SPA	EUR	665 080	3.56
143 939	ENEL SPA	EUR	1 654 540	8.87
1 945	FERRARI NV	EUR	721 263	3.86
232 365	INTESA SANPAOLO	EUR	1 591 321	8.52
43 750	IVECO GROUP NV	EUR	696 020	3.73
34 964	MEDIOBANCA SPA	EUR	1 042 531	5.58
17 850	UNICREDIT SPA	EUR	1 597 123	8.55
25 319	UNIPOL ASSICURAZIONI SPA	EUR	706 601	3.78
	<i>Germany</i>		<i>5 153 901</i>	<i>27.61</i>
15 879	COMMERZBANK AG	EUR	675 891	3.62
19 707	DEUTSCHE BANK AG - REG	EUR	667 481	3.57
7 431	INFINEON TECHNOLOGIES AG	EUR	693 857	3.72
1 311	MUENCHENER RUECKVERSICHERUNG AG - REG	EUR	732 196	3.92
1 715	SAP SE	EUR	262 742	1.41
2 202	SIEMENS ENERGY AG - REG	EUR	707 808	3.79
17 701	SIEMENS HEALTHINEERS AG	EUR	692 124	3.71
24 885	ZALANDO SE	EUR	721 802	3.87
	<i>The Netherlands</i>		<i>2 751 012</i>	<i>14.73</i>
16 217	ABN AMRO BANK NV - CVA	EUR	689 351	3.69
364	ASML HOLDING NV	EUR	716 380	3.84
22 141	ING GROEP NV	EUR	700 433	3.75
22 373	RANDSTAD NV	EUR	644 848	3.45
	<i>Belgium</i>		<i>698 210</i>	<i>3.74</i>
5 119	KBC GROUP NV	EUR	698 210	3.74
	<i>Finland</i>		<i>673 674</i>	<i>3.61</i>
16 038	ELISA OYJ	EUR	673 674	3.61
Shares/Units in investment funds			53 383	0.29
	<i>Luxembourg</i>		<i>53 383</i>	<i>0.29</i>
278.83	BNP PARIBAS INSTICASH USD 1D LVNAV - I CAP	USD	53 383	0.29
Total securities portfolio			18 233 805	97.66

THEAM Quant - Equity World Employee Scheme III

Securities portfolio at 30/06/2026

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			590 878	84.26
	Shares		590 878	84.26
	<i>United States of America</i>		<i>508 717</i>	<i>72.54</i>
234	ALNYLAM PHARMACEUTICALS INC	USD	61 612	8.79
236	CITIGROUP INC	USD	28 891	4.12
20	COPART INCORPORATED	USD	493	0.07
126	CREDO TECHNOLOGY GROUP HOLDING	USD	29 971	4.27
365	EDWARDS LIFESCIENCES CORPORATION	USD	28 879	4.12
64	GOLDMAN SACHS GROUP INCORPORATED	USD	56 615	8.07
126	HUNT (JB) TRANSPRT SVCS INC	USD	31 897	4.55
584	ON SEMICONDUCTOR CORPORATION	USD	48 291	6.89
112	TEXAS INSTRUMENTS INCORPORATED	USD	29 200	4.16
205	TIJX COMPANIES INCORPORATED	USD	27 165	3.87
680	TRUIST FINANCIAL CORP	USD	29 631	4.23
144	ULTA BEAUTY INC	USD	56 801	8.10
74	WATERS CORPORATION	USD	24 274	3.46
484	WR BERKLEY CORP	USD	29 858	4.26
333	ZOOM VIDEO COMMUNICATIONS-A	USD	25 139	3.58
	<i>Uruguay</i>		<i>31 177</i>	<i>4.45</i>
21	MERCADOLIBRE INC	USD	31 177	4.45
	<i>Israel</i>		<i>25 770</i>	<i>3.67</i>
407	MONDAY.COM LIMITED	USD	25 770	3.67
	<i>Bermuda</i>		<i>25 214</i>	<i>3.60</i>
297	ARCH CAPITAL GROUP LTD	USD	25 214	3.60
Shares/Units in investment funds			33 233	4.74
	<i>Luxembourg</i>		<i>33 233</i>	<i>4.74</i>
298.96	BNP PARIBAS INSTICASH EUR 3M - I CAP	EUR	33 233	4.74
Total securities portfolio			624 111	89.00

THEAM Quant - Equity World GURU

Securities portfolio at 30/06/2026

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			425 256 743	90.40
	Shares		425 256 743	90.40
	<i>United States of America</i>		<i>401 311 955</i>	<i>85.31</i>
13 819	ADVANCED MICRO DEVICES	USD	8 027 595	1.71
7 541	AFLAC INC	USD	884 182	0.19
6 451	ALLSTATE CORPORATION	USD	1 534 951	0.33
23 270	ALPHABET INCORPORATED - A	USD	8 316 000	1.77
14 979	ALPHABET INCORPORATED - C	USD	5 292 530	1.13
15 847	AMERICAN TOWER CORP - A	USD	2 592 094	0.55
12 357	AMERIPRISE FINANCIAL INCORPORATED	USD	5 668 897	1.21
1 756	AMGEN INCORPORATED	USD	635 883	0.14
73 118	APPLE INC	USD	21 157 424	4.49
10 061	APPLIED MATERIALS INCORPORATED	USD	7 274 103	1.55
13 288	AUTOMATIC DATA PROCESSING	USD	2 975 848	0.63
18 132	BOOKING HOLDINGS INC	USD	3 231 848	0.69
85 716	BROADCOM INC	USD	32 379 218	6.87
22 348	CBRE GROUP INCORPORATED - A	USD	3 010 052	0.64
234 267	CENTENE CORPORATION	USD	15 037 599	3.20
7 949	CIENA CORP	USD	3 899 461	0.83
8 318	CINTAS CORPORATION	USD	1 414 725	0.30
47 196	CME GROUP INC	USD	10 422 293	2.22
74 331	COGNIZANT TECH SOLUTIONS - A	USD	2 878 840	0.61
1 001	COMFORT SYSTEMS USA INC	USD	1 983 932	0.42
9 969	CONSTELLATION ENERGY	USD	2 476 001	0.53
5 399	COSTCO WHOLESALE CORPORATION	USD	5 050 603	1.07
8 097	CREDO TECHNOLOGY GROUP HOLDING	USD	2 201 979	0.47
189 717	CVS HEALTH CORP	USD	19 626 224	4.17
361	DEXCOM INC	USD	24 313	0.01
15 960	DIGITAL REALTY TRUST INC	USD	2 866 097	0.61
32 239	ELECTRONIC ARTS INCORPORATED	USD	6 610 285	1.41
8 327	ELI LILLY & CO	USD	9 987 654	2.12
20 843	EVERSOURCE ENERGY	USD	1 506 324	0.32
45 830	EXELON CORPORATION	USD	2 136 595	0.45
6 307	FOX CORP - B	USD	295 420	0.06
12 165	GOLDMAN SACHS GROUP INCORPORATED	USD	12 303 316	2.62
67 981	HOME DEPOT INC	USD	23 975 538	5.09
165 747	INTEL CORPORATION	USD	23 143 253	4.91
21 512	INTERNATIONAL BUSINESS MACHINES CORP	USD	6 049 390	1.29
3 472	KEYSIGHT TECHNOLOGIES INCORPORATED - W/I	USD	1 215 443	0.26
57 479	KLA TENCOR CORPORATION	USD	17 341 989	3.69
3 745	MARRIOTT INTERNATIONAL - A	USD	1 387 860	0.30
10 619	MARTIN MARIETTA MATERIALS	USD	6 123 977	1.30
3 102	METTLER - TOLEDO INTERNATIONAL	USD	3 962 836	0.84
16 366	MICROSOFT CORPORATION	USD	6 104 845	1.30
14 870	NEUROCRINE BIOSCIENCES INC	USD	2 506 115	0.53
128 595	NVIDIA CORPORATION	USD	25 730 573	5.46
20 020	OTIS WORLDWIDE CORPORATION	USD	1 433 432	0.30
12 013	PALO ALTO NETWORKS INC	USD	4 096 673	0.87
20 872	PEPSICO INC	USD	2 826 069	0.60
24 226	PROLOGIS INC	USD	3 281 896	0.70
88 301	QUALCOMM INCORPORATED	USD	16 317 142	3.47
9 114	ROSS STORES INCORPORATED	USD	1 939 915	0.41
46 882	STARBUCKS CORPORATION	USD	4 790 872	1.02
28 510	SYNOPSYS INCORPORATED	USD	12 717 456	2.70
3 797	TEXAS INSTRUMENTS INCORPORATED	USD	1 131 772	0.24
32 748	TOAST INC - A	USD	911 049	0.19
47 225	VEEVA SYSTEMS INCORPORATED - A	USD	8 381 021	1.78
23 327	VERISIGN INCORPORATED	USD	5 868 140	1.25
2 861	VERISK ANALYTICS INCORPORATED	USD	513 635	0.11

THEAM Quant - Equity World GURU

Securities portfolio at 30/06/2026

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
1 540	WABTEC CORP	USD	415 184	0.09
18 598	WESTERN DIGITAL CORPORATION	USD	11 878 915	2.53
5 234	YUM BRANDS INC	USD	836 707	0.18
8 375	ZEBRA TECHNOLOGIES CORP - A	USD	2 204 803	0.47
16 598	ZILLOW GROUP INC - C	USD	523 169	0.11
	<i>Ireland</i>		<i>23 944 788</i>	<i>5.09</i>
18 818	AON PLC - A	USD	6 241 742	1.33
86 804	CRH PLC	USD	9 288 028	1.97
19 748	EATON CORP PLC	USD	8 415 018	1.79
Shares/Units in investment funds			1 317 352	0.28
	<i>Luxembourg</i>		<i>1 317 352</i>	<i>0.28</i>
6 880.82	BNP PARIBAS INSTICASH USD 1D LVNAV - I CAP	USD	1 317 352	0.28
Total securities portfolio			426 574 095	90.68

THEAM Quant - Europe Target Premium

Securities portfolio at 30/06/2026

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			120 623 778	95.31
	Shares		120 623 778	95.31
	<i>Italy</i>		<i>81 664 644</i>	<i>64.53</i>
125 360	ASSICURAZIONI GENERALI	EUR	5 341 590	4.22
46 259	AZIMUT HOLDING SPA	EUR	1 641 269	1.30
376 771	BANCA MONTE DEI PASCHI SIENA	EUR	4 093 240	3.23
355 129	BANCO BPM SPA	EUR	5 365 999	4.24
1 155 193	ENEL SPA	EUR	11 614 310	9.18
16 532	FERRARI NV	EUR	5 362 154	4.24
233 893	FINECOBANK SPA	EUR	5 133 951	4.06
1 918 634	INTESA SANPAOLO	EUR	11 492 618	9.08
297 482	IVECO GROUP NV	EUR	4 139 462	3.27
182 524	POSTE ITALIANE SPA	EUR	5 223 837	4.13
507 524	TERNA SPA	EUR	5 197 046	4.11
151 700	UNICREDIT SPA	EUR	11 872 043	9.37
212 500	UNIPOL ASSICURAZIONI SPA	EUR	5 187 125	4.10
	<i>The Netherlands</i>		<i>22 372 585</i>	<i>17.68</i>
2 847	ARGENX SE	EUR	2 310 056	1.83
197 488	ING GROEP NV	EUR	5 464 493	4.32
413 878	RANDSTAD NV	EUR	10 433 864	8.24
249 501	SIGNIFY NV	EUR	4 164 172	3.29
	<i>Germany</i>		<i>11 690 533</i>	<i>9.23</i>
161 031	DEUTSCHE BANK AG - REG	EUR	4 770 543	3.77
24 217	SAP SE	EUR	3 245 078	2.56
13 071	SIEMENS ENERGY AG - REG	EUR	3 674 912	2.90
	<i>Switzerland</i>		<i>4 896 016</i>	<i>3.87</i>
75 919	STMICROELECTRONICS NV	EUR	4 896 016	3.87
Shares/Units in investment funds			390 369	0.31
	<i>Luxembourg</i>		<i>390 369</i>	<i>0.31</i>
3 511.71	BNP PARIBAS INSTICASH EUR 3M - I CAP	EUR	390 369	0.31
Total securities portfolio			121 014 147	95.62

THEAM Quant - Future Materials Opportunities

Securities portfolio at 30/06/2026

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			136 247 590	93.68
	Shares		136 247 590	93.68
	<i>United States of America</i>		<i>130 248 755</i>	<i>89.56</i>
11 275	ADVANCED MICRO DEVICES	USD	6 549 760	4.50
16 415	ALPHABET INCORPORATED - A	USD	5 866 229	4.03
20 555	APPLE INC	USD	5 947 795	4.09
26 953	AUTOMATIC DATA PROCESSING	USD	6 036 124	4.15
41 880	BROADRIDGE FINANCIAL SOLUTIONS	USD	5 735 466	3.94
67 724	COLGATE-PALMOLIVE COMPANY	USD	6 208 936	4.27
66 664	CROWN CASTLE INTERNATIONAL CORP	USD	5 048 465	3.47
32 715	DIGITAL REALTY TRUST INC	USD	5 874 960	4.04
66 452	ESTEE LAUDER COMPANIES - A	USD	5 246 385	3.61
80 863	GILEAD SCIENCES	USD	10 216 231	7.02
43 981	INTEL CORPORATION	USD	6 141 067	4.22
72 425	INTERCONTINENTAL EXCHANGE INC	USD	8 916 242	6.13
47 413	IRON MOUNTAIN INC	USD	5 988 736	4.12
86 146	MERCK COMPANY INCORPORATED	USD	11 069 760	7.62
934	NVR INCORPORATED	USD	6 363 716	4.38
55 124	T ROWE PRICE GROUP INC	USD	6 267 048	4.31
132 655	THE COCA-COLA COMPANY	USD	10 780 872	7.41
55 295	UNITED PARCEL SERVICE - B	USD	5 944 213	4.09
33 681	VERISK ANALYTICS INCORPORATED	USD	6 046 750	4.16
	<i>Switzerland</i>		<i>5 998 835</i>	<i>4.12</i>
25 254	GARMIN LTD	USD	5 998 835	4.12
Shares/Units in investment funds			754 432	0.52
	<i>Luxembourg</i>		<i>754 432</i>	<i>0.52</i>
3 940.57	BNP PARIBAS INSTICASH USD 1D LVNAV - I CAP	USD	754 432	0.52
Total securities portfolio			137 002 022	94.20

THEAM Quant - Healthy Living Opportunities

Securities portfolio at 30/06/2026

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			38 999 255	91.87
	Shares		38 999 255	91.87
	<i>United States of America</i>		<i>38 999 255</i>	<i>91.87</i>
4 566	ADOBE INCORPORATED	USD	936 121	2.21
12 166	APPLE INC	USD	3 520 354	8.29
8 207	AUTODESK INCORPORATED	USD	1 595 605	3.76
7 920	AUTOMATIC DATA PROCESSING	USD	1 773 684	4.18
239	CENTENE CORPORATION	USD	15 341	0.04
3 407	CIENA CORP	USD	1 671 338	3.94
6 395	CME GROUP INC	USD	1 412 208	3.33
5 696	CREDO TECHNOLOGY GROUP HOLDING	USD	1 549 027	3.65
1 682	CUMMINS INCORPORATED	USD	1 199 619	2.83
6 074	GODADDY INCORPORATED - A	USD	515 561	1.21
1 133	GOLDMAN SACHS GROUP INCORPORATED	USD	1 145 882	2.70
4 372	HOME DEPOT INC	USD	1 541 917	3.63
8 889	INTEL CORPORATION	USD	1 241 171	2.92
1 924	KEYSIGHT TECHNOLOGIES INCORPORATED - W/I	USD	673 535	1.59
14 109	KLA TENCOR CORPORATION	USD	4 256 827	10.02
5 511	M&T BANK CORP	USD	1 311 673	3.09
14 254	NASDAQ OMX GROUP	USD	1 123 500	2.65
17 623	NVIDIA CORPORATION	USD	3 526 186	8.30
27 680	PAYPAL HOLDINGS INCORPORATED - W/I	USD	1 195 222	2.82
43 046	REGIONS FINANCIAL CORP	USD	1 299 989	3.06
9 971	SALESFORCE.COM INC	USD	1 562 057	3.68
2 737	SYNOPSYS INCORPORATED	USD	1 220 894	2.88
4 211	TERADYNE INC	USD	2 037 450	4.80
23 567	TOAST INC - A	USD	655 634	1.54
633	TRAVELERS COS INC/THE	USD	208 966	0.49
2 833	WESTERN DIGITAL CORPORATION	USD	1 809 494	4.26
Shares/Units in investment funds			1 003 862	2.36
	<i>Luxembourg</i>		<i>1 003 862</i>	<i>2.36</i>
5 243.40	BNP PARIBAS INSTICASH USD 1D LVNAV - I CAP	USD	1 003 862	2.36
Total securities portfolio			40 003 117	94.23

THEAM Quant - Multi Asset Diversified

Securities portfolio at 30/06/2026

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			19 876 023	85.47
	Shares		19 876 023	85.47
	<i>Italy</i>		<i>15 562 414</i>	<i>66.92</i>
65 762	AMPLIFON SPA	EUR	623 161	2.68
21 287	ASSICURAZIONI GENERALI	EUR	907 039	3.90
23 753	AZIMUT HOLDING SPA	EUR	842 756	3.62
10 292	BANCA GENERALI SPA	EUR	671 038	2.89
41 802	BANCA MEDIOLANUM S.P.A.	EUR	910 448	3.92
164 745	BANCA MONTE DEI PASCHI SIENA	EUR	1 789 790	7.70
59 250	BANCO BPM SPA	EUR	895 268	3.85
49 362	BPER BANCA	EUR	677 839	2.91
90 698	ENEL SPA	EUR	911 878	3.92
1 408	FERRARI NV	EUR	456 685	1.96
34 159	INFRASTRUTTURE WIRELESS ITALIANE	EUR	210 419	0.90
296 053	INTESA SANPAOLO	EUR	1 773 357	7.63
93 845	IVECO GROUP NV	EUR	1 305 853	5.62
31 034	POSTE ITALIANE SPA	EUR	888 193	3.82
23 021	UNICREDIT SPA	EUR	1 801 622	7.74
36 750	UNIPOL ASSICURAZIONI SPA	EUR	897 068	3.86
	<i>Germany</i>		<i>2 518 915</i>	<i>10.83</i>
10 139	GEA GROUP AG	EUR	608 847	2.62
12 879	HENKEL AG & CO KGAA VORZUG - PREF	EUR	947 122	4.07
10 965	SYMRISE AG	EUR	962 946	4.14
	<i>The Netherlands</i>		<i>924 399</i>	<i>3.98</i>
33 408	ING GROEP NV	EUR	924 399	3.98
	<i>Finland</i>		<i>870 295</i>	<i>3.74</i>
94 659	SAMPO OYJ - A	EUR	870 295	3.74
Shares/Units in investment funds			1 694 740	7.29
	<i>Luxembourg</i>		<i>1 694 740</i>	<i>7.29</i>
15 245.69	BNP PARIBAS INSTICASH EUR 3M - I CAP	EUR	1 694 740	7.29
Total securities portfolio			21 570 763	92.76

THEAM Quant - Multi Asset Diversified Defensive

Securities portfolio at 30/06/2026

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			23 388 427	93.80
	Shares		23 388 427	93.80
	<i>France</i>		<i>13 006 119</i>	<i>52.15</i>
54 951	AXA SA	EUR	2 409 600	9.65
23 224	BNP PARIBAS	EUR	2 372 099	9.51
22 929	BOUYGUES SA	EUR	1 119 164	4.49
35 162	MICHELIN (CGDE)	EUR	1 186 718	4.76
38 581	RENAULT SA	EUR	967 611	3.88
30 597	SANOFI	EUR	2 297 223	9.21
32 064	VEOLIA ENVIRONNEMENT	EUR	1 168 412	4.69
11 622	VINCI SA	EUR	1 485 292	5.96
	<i>United States of America</i>		<i>7 492 734</i>	<i>30.06</i>
9 153	CITIGROUP INC	USD	1 120 488	4.49
18 621	DEXCOM INC	USD	1 096 934	4.40
4 397	FIRST SOLAR INC	USD	907 475	3.64
9 489	ON SEMICONDUCTOR CORPORATION	USD	784 650	3.15
1 932	SCHWAB (CHARLES) CORP	USD	155 922	0.63
17 078	SYNCHRONY FINANCIAL	USD	1 135 994	4.56
4 180	TEXAS INSTRUMENTS INCORPORATED	USD	1 089 769	4.37
19 156	THE COOPER COMPANIES	USD	1 201 502	4.82
	<i>Uruguay</i>		<i>1 110 511</i>	<i>4.45</i>
748	MERCADOLIBRE INC	USD	1 110 511	4.45
	<i>Israel</i>		<i>946 332</i>	<i>3.80</i>
14 946	MONDAY.COM LIMITED	USD	946 332	3.80
	<i>Bermuda</i>		<i>832 731</i>	<i>3.34</i>
9 809	ARCH CAPITAL GROUP LTD	USD	832 731	3.34
Shares/Units in investment funds			10 474	0.04
	<i>Luxembourg</i>		<i>10 474</i>	<i>0.04</i>
94.22	BNP PARIBAS INSTICASH EUR 3M - I CAP	EUR	10 474	0.04
Total securities portfolio			23 398 901	93.84

THEAM Quant - New Energy Opportunities

Securities portfolio at 30/06/2026

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			568 588 044	91.43
	Shares		568 588 044	91.43
	<i>United States of America</i>		<i>547 215 723</i>	<i>87.99</i>
41 098	ADOBE INCORPORATED	USD	8 425 912	1.36
23 344	ADVANCED MICRO DEVICES	USD	13 560 763	2.18
49 493	ALPHABET INCORPORATED - C	USD	17 487 362	2.81
9 526	AMGEN INCORPORATED	USD	3 449 555	0.55
94 517	APPLE INC	USD	27 349 439	4.40
25 126	APPLIED MATERIALS INCORPORATED	USD	18 166 098	2.92
5 733	AUTODESK INCORPORATED	USD	1 114 610	0.18
1 007	AUTOZONE INCORPORATED	USD	3 218 312	0.52
180 000	BANK OF NEW YORK MELLON CORP	USD	26 029 800	4.19
74 000	BOOKING HOLDINGS INC	USD	13 189 760	2.12
18 861	CADENCE DESIGN SYS INCORPORATED	USD	7 078 911	1.14
35 421	CENTENE CORPORATION	USD	2 273 674	0.37
18 704	CINTAS CORPORATION	USD	3 181 176	0.51
167 781	CITIGROUP INC	USD	23 482 629	3.78
10 611	CONSTELLATION ENERGY	USD	2 635 454	0.42
129 724	COPART INCORPORATED	USD	3 656 920	0.59
2 401	COSTCO WHOLESALE CORPORATION	USD	2 246 063	0.36
27 092	CREDO TECHNOLOGY GROUP HOLDING	USD	7 367 669	1.18
10 000	CROWDSTRIKE HOLDINGS INCORPORATED - A	USD	7 631 400	1.23
17 290	CUMMINS INCORPORATED	USD	12 331 401	1.98
127 428	DEXCOM INC	USD	8 582 276	1.38
1 338	ELI LILLY & CO	USD	1 604 837	0.26
71 620	FASTENAL CO	USD	3 439 909	0.55
87 000	FISERV INC	USD	4 267 350	0.69
46 554	FLEX LTD	USD	7 545 007	1.21
23 888	FORTINET INCORPORATED	USD	3 669 675	0.59
106 265	FOX CORP - B	USD	4 977 453	0.80
151 488	GENERAL MOTORS CO	USD	11 676 695	1.88
26 742	GOLDMAN SACHS GROUP INCORPORATED	USD	27 046 057	4.35
4 221	HUNT (JB) TRANSPRT SVCS INC	USD	1 221 684	0.20
18 909	INTERCONTINENTAL EXCHANGE INC	USD	2 327 887	0.37
21 839	INTUITIVE SURGICAL INCORPORATED	USD	8 684 934	1.40
75 570	KIMBERLY-CLARK CORP	USD	8 295 319	1.33
15 960	MCKESSON CORPORATION	USD	12 059 376	1.94
5 115	METTLER - TOLEDO INTERNATIONAL	USD	6 534 464	1.05
64 000	MICROSOFT CORPORATION	USD	23 873 280	3.84
17 051	MONGODB INC	USD	5 727 431	0.92
45 000	MORGAN STANLEY	USD	9 406 800	1.51
162 807	NVIDIA CORPORATION	USD	32 576 052	5.24
77	NVR INCORPORATED	USD	524 632	0.08
32 256	ON SEMICONDUCTOR CORPORATION	USD	3 049 482	0.49
168 000	OTIS WORLDWIDE CORPORATION	USD	12 028 800	1.93
28 043	PALO ALTO NETWORKS INC	USD	9 563 224	1.54
209 098	PEPSICO INC	USD	28 311 868	4.55
476 694	PFIZER INCORPORATED	USD	11 478 792	1.85
50 291	REGENCY CENTERS CORP	USD	4 010 204	0.64
5 437	ROPER TECHNOLOGIES INC	USD	1 839 826	0.30
61 000	SERVICENOW INCORPORATED	USD	6 056 080	0.97
31 552	STARBUCKS CORPORATION	USD	3 224 299	0.52
5 754	SYNOPSYS INCORPORATED	USD	2 566 687	0.41
27 190	TAKE-TWO INTERACTIVE SOFTWARE	USD	6 796 956	1.09
17 060	TERADYNE INC	USD	8 254 310	1.33
25 832	TIJX COMPANIES INCORPORATED	USD	3 913 548	0.63
70 090	TRUIST FINANCIAL CORP	USD	3 491 884	0.56
45 000	UNITED CONTINENTAL HOLDINGS	USD	6 119 550	0.98
40 000	VERTEX PHARMACEUTICALS INCORPORATED	USD	19 869 200	3.20

THEAM Quant - New Energy Opportunities

Securities portfolio at 30/06/2026

Expressed in USD

Quantity	Denomination	Quotation currency	Market value	% of net assets
26 232	WORKDAY INC - A	USD	3 211 321	0.52
104 036	WR BERKLEY CORP	USD	7 337 659	1.18
20 778	YUM BRANDS INC	USD	3 321 571	0.53
86 632	ZOETIS INCORPORATED	USD	6 225 376	1.00
63 047	ZOOM VIDEO COMMUNICATIONS-A	USD	5 441 587	0.88
22 568	ZSCALER INC	USD	3 185 473	0.51
	<i>The Netherlands</i>		<i>13 847 753</i>	<i>2.23</i>
49 275	NXP SEMICONDUCTORS NV	USD	13 847 753	2.23
	<i>Uruguay</i>		<i>6 899 890</i>	<i>1.11</i>
4 065	MERCADOLIBRE INC	USD	6 899 890	1.11
	<i>Bermuda</i>		<i>624 678</i>	<i>0.10</i>
6 436	ARCH CAPITAL GROUP LTD	USD	624 678	0.10
Shares/Units in investment funds			36 064 855	5.81
	<i>Luxembourg</i>		<i>36 064 855</i>	<i>5.81</i>
188 374.76	BNP PARIBAS INSTICASH USD 1D LVNAV - I CAP	USD	36 064 855	5.81
Total securities portfolio			604 652 899	97.24

THEAM Quant - Nuclear Opportunities

Securities portfolio at 30/06/2026

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			228 568 958	100.83
	Shares		228 568 958	100.83
	<i>United States of America</i>		<i>222 573 889</i>	<i>98.18</i>
6 770	AMGEN INCORPORATED	USD	2 451 552	1.08
9 906	APPLE INC	USD	2 866 400	1.26
19 002	APPLIED MATERIALS INCORPORATED	USD	13 738 446	6.06
27 841	AUTODESK INCORPORATED	USD	5 412 847	2.39
69	AUTOZONE INCORPORATED	USD	220 520	0.10
101 742	CITIGROUP INC	USD	14 239 809	6.28
3 004	COSTCO WHOLESALE CORPORATION	USD	2 810 152	1.24
45 292	CREDO TECHNOLOGY GROUP HOLDING	USD	12 317 159	5.43
18 130	CVS HEALTH CORP	USD	1 875 549	0.83
55 831	DEXCOM INC	USD	3 760 218	1.66
2 714	EQUINIX INC	USD	2 829 046	1.25
87 248	FASTENAL CO	USD	4 190 521	1.85
10 762	FIRST SOLAR INC	USD	2 539 402	1.12
45 365	FORTINET INCORPORATED	USD	6 968 971	3.07
1 886	GOLDMAN SACHS GROUP INCORPORATED	USD	1 907 444	0.84
3 799	IDEXX LABORATORIES INCORPORATED	USD	1 999 946	0.88
55 092	INCYTE CORP	USD	6 245 229	2.76
25 325	INTEL CORPORATION	USD	3 536 130	1.56
21 635	INTUITIVE SURGICAL INCORPORATED	USD	8 603 807	3.80
36 505	KEYSIGHT TECHNOLOGIES INCORPORATED - W/I	USD	12 779 305	5.64
12 490	KLA TENCOR CORPORATION	USD	3 768 358	1.66
7 550	MCKESSON CORPORATION	USD	5 704 780	2.52
1 664	METTLER - TOLEDO INTERNATIONAL	USD	2 125 777	0.94
35 979	MICROSOFT CORPORATION	USD	13 420 887	5.92
16 925	MONGODB INC	USD	5 685 108	2.51
4 763	MORGAN STANLEY	USD	995 658	0.44
18 284	NEUROCRINE BIOSCIENCES INC	USD	3 081 494	1.36
15 179	NVIDIA CORPORATION	USD	3 037 166	1.34
177	NVR INCORPORATED	USD	1 205 972	0.53
16 461	ON SEMICONDUCTOR CORPORATION	USD	1 556 223	0.69
53 335	PALO ALTO NETWORKS INC	USD	18 188 301	8.02
7 899	PAYCHEX INC	USD	776 709	0.34
93 229	SCHWAB (CHARLES) CORP	USD	8 602 240	3.79
6 611	SYNOPSYS INCORPORATED	USD	2 948 969	1.30
13 899	TERADYNE INC	USD	6 724 892	2.97
9 696	TEXAS INSTRUMENTS INCORPORATED	USD	2 890 087	1.27
85 959	THE COCA-COLA COMPANY	USD	6 985 888	3.08
101 805	TOAST INC - A	USD	2 832 215	1.25
7 096	TWILIO INC - A	USD	1 464 118	0.65
1 130	ULTA BEAUTY INC	USD	509 607	0.22
14 840	VERTEX PHARMACEUTICALS INCORPORATED	USD	7 371 473	3.25
24 492	WALMART INC	USD	2 773 964	1.22
34 420	WORKDAY INC - A	USD	4 213 696	1.86
31 299	ZSCALER INC	USD	4 417 854	1.95
	<i>Uruguay</i>		<i>3 006 078</i>	<i>1.33</i>
1 771	MERCADOLIBRE INC	USD	3 006 078	1.33
	<i>United Kingdom</i>		<i>2 988 991</i>	<i>1.32</i>
29 869	COCA-COLA EUROPACIFIC PARTNERS PLC	USD	2 988 991	1.32
Shares/Units in investment funds			4 574 979	2.02
	<i>Luxembourg</i>		<i>4 574 979</i>	<i>2.02</i>
23 896.13	BNP PARIBAS INSTICASH USD 1D LVNAV - I CAP	USD	4 574 979	2.02
Total securities portfolio			233 143 937	102.85

THEAM Quant - Tactical Europe Equities

Securities portfolio at 30/06/2026

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			258 652 219	95.26
	Shares		258 652 219	95.26
	<i>United States of America</i>		<i>258 652 219</i>	<i>95.26</i>
34 179	ALPHABET INCORPORATED - A	USD	10 683 591	3.93
44 144	AMAZON.COM INC	USD	9 202 555	3.39
118 814	AMERICAN TOWER CORP - A	USD	16 998 518	6.26
67 658	AMPHENOL CORPORATION - A	USD	10 434 233	3.84
14 739	APPLE INC	USD	3 730 322	1.37
54 037	AUTOMATIC DATA PROCESSING	USD	10 584 786	3.90
33 384	BOOKING HOLDINGS INC	USD	5 204 552	1.92
71 336	BROADCOM INC	USD	23 569 643	8.69
19 879	CROWDSTRIKE HOLDINGS INCORPORATED - A	USD	13 269 011	4.89
4 806	CUMMINS INCORPORATED	USD	2 998 065	1.10
21 831	ELECTRONIC ARTS INCORPORATED	USD	3 915 183	1.44
8 191	ELI LILLY & CO	USD	8 593 135	3.16
80 398	EXXON MOBIL CORPORATION	USD	9 614 287	3.54
53 883	INTEL CORPORATION	USD	6 580 673	2.42
54 025	JOHNSON & JOHNSON	USD	12 000 988	4.42
61 738	MICROCHIP TECHNOLOGY INCORPORATED	USD	4 924 784	1.81
63 800	MICROSOFT CORPORATION	USD	20 815 775	7.68
127 189	NASDAQ OMX GROUP	USD	8 768 510	3.23
30 542	NEWMONT MINING	USD	2 495 078	0.92
121 954	NVIDIA CORPORATION	USD	21 343 283	7.87
61 812	PALANTIR TECHNOLOGIES INC - A	USD	6 307 711	2.32
5 820	SANDISK CORP	USD	11 574 485	4.26
30 953	TESLA INCORPORATED	USD	11 387 065	4.19
21 901	TEXAS INSTRUMENTS INCORPORATED	USD	5 709 815	2.10
17 533	ULTA BEAUTY INC	USD	6 915 973	2.55
64 345	WALMART INC	USD	6 374 280	2.35
75 473	WR BERKLEY CORP	USD	4 655 918	1.71
Shares/Units in investment funds			1 982 831	0.73
	<i>France</i>		<i>1 982 831</i>	<i>0.73</i>
78.33	BNP PARIBAS MOIS ISR - I CAP	EUR	1 982 831	0.73
Total securities portfolio			260 635 050	95.99

THEAM Quant - Tactical US Equities

Securities portfolio at 30/06/2026

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			804 367 659	96.48
Shares			804 367 659	96.48
<i>United States of America</i>			<i>804 367 659</i>	<i>96.48</i>
11	ADVANCED MICRO DEVICES	USD	6 390	0.00
121 548	ALPHABET INCORPORATED - A	USD	43 437 609	5.21
7 950	AMAZON.COM INC	USD	1 894 803	0.23
119 563	APPLE INC	USD	34 596 750	4.15
75 231	APPLIED MATERIALS INCORPORATED	USD	54 392 013	6.52
34 479	ARISTA NETWORKS INC	USD	5 857 293	0.70
670 116	BANK OF AMERICA CORPORATION	USD	38 183 210	4.58
117 189	BLACKSTONE GROUP INC/THE-A	USD	13 789 630	1.65
219 148	BOOKING HOLDINGS INC	USD	39 060 940	4.69
203 872	BOSTON SCIENTIFIC	USD	8 701 257	1.04
159 309	BROADCOM INC	USD	60 178 974	7.21
154 890	CITIGROUP INC	USD	21 678 404	2.60
121 931	COPART INCORPORATED	USD	3 437 235	0.41
21 727	COSTCO WHOLESALE CORPORATION	USD	20 324 957	2.44
28 735	CUMMINS INCORPORATED	USD	20 494 089	2.46
87 147	DECKERS OUTDOOR CORPORATION	USD	8 652 826	1.04
20 477	ELI LILLY & CO	USD	24 560 728	2.95
138 403	FOX CORP - B	USD	6 482 797	0.78
229 384	INTEL CORPORATION	USD	32 028 888	3.84
253 353	JOHNSON & JOHNSON	USD	64 344 060	7.71
212 168	MICROCHIP TECHNOLOGY INCORPORATED	USD	19 349 722	2.32
85 600	MICROSOFT CORPORATION	USD	31 930 512	3.83
57 033	NETFLIX INC	USD	4 072 156	0.49
373 132	NVIDIA CORPORATION	USD	74 659 981	8.95
69 943	PALANTIR TECHNOLOGIES INC - A	USD	8 160 250	0.98
255 988	PEPSICO INC	USD	34 660 775	4.16
14 362	SANDISK CORP	USD	32 655 310	3.92
28 219	TERADYNE INC	USD	13 653 481	1.64
23 904	TESLA INCORPORATED	USD	10 054 022	1.21
72 081	T-MOBILE US INC	USD	12 090 146	1.45
91 263	VISA INCORPORATED - A	USD	31 311 423	3.76
237 076	WALMART INC	USD	26 851 228	3.22
7 508	WATERS CORPORATION	USD	2 815 800	0.34
Shares/Units in investment funds			1 232 940	0.15
<i>Luxembourg</i>			<i>1 232 940</i>	<i>0.15</i>
6 439.92	BNP PARIBAS INSTICASH USD 1D LVNAV - I CAP	USD	1 232 940	0.15
Total securities portfolio			805 600 599	96.63

THEAM Quant - Transatlantic Target Premium

Securities portfolio at 30/06/2026

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			69 665 224	89.47
	Shares		69 665 224	89.47
	<i>United States of America</i>		<i>68 501 435</i>	<i>87.97</i>
7 381	APPLIED MATERIALS INCORPORATED	USD	4 667 596	5.99
4 027	AUTODESK INCORPORATED	USD	684 798	0.88
501	AUTOZONE INCORPORATED	USD	1 400 478	1.80
31 397	CITIGROUP INC	USD	3 843 544	4.94
12 105	COPART INCORPORATED	USD	298 469	0.38
3 541	COSTCO WHOLESALE CORPORATION	USD	2 897 314	3.72
9 806	CREDO TECHNOLOGY GROUP HOLDING	USD	2 332 495	3.00
1 590	EDWARDS LIFESCIENCES CORPORATION	USD	125 804	0.16
1 199	ESTEE LAUDER COMPANIES - A	USD	82 796	0.11
45 687	FASTENAL CO	USD	1 919 310	2.46
94 636	FORD MOTOR CO	USD	1 150 565	1.48
7 320	GOLDMAN SACHS GROUP INCORPORATED	USD	6 475 317	8.31
9 636	HUBSPOT INC	USD	1 538 237	1.98
4 221	HUNT (JB) TRANSPRT SVCS INC	USD	1 068 559	1.37
16 143	KEYSIGHT TECHNOLOGIES INCORPORATED - W/I	USD	4 942 867	6.35
12 275	MARSH & MCLENNAN COS	USD	1 789 447	2.30
2 102	METTLER - TOLEDO INTERNATIONAL	USD	2 348 750	3.02
198	MONGODB INC	USD	58 172	0.07
260	NVR INCORPORATED	USD	1 549 448	1.99
28 122	ON SEMICONDUCTOR CORPORATION	USD	2 325 421	2.99
35 297	PINNACLE FINANCIAL PARTNERS	USD	3 114 459	4.00
9 089	TERADYNE INC	USD	3 846 429	4.94
23 841	TEXAS INSTRUMENTS INCORPORATED	USD	6 215 592	7.98
898	THE COOPER COMPANIES	USD	56 324	0.07
23 505	TIJX COMPANIES INCORPORATED	USD	3 114 675	4.00
70 090	TRUIST FINANCIAL CORP	USD	3 054 215	3.92
7 910	VERISIGN INCORPORATED	USD	1 740 435	2.24
55 423	WR BERKLEY CORP	USD	3 419 036	4.39
32 333	ZOOM VIDEO COMMUNICATIONS-A	USD	2 440 883	3.13
	<i>Bermuda</i>		<i>1 017 971</i>	<i>1.31</i>
11 991	ARCH CAPITAL GROUP LTD	USD	1 017 971	1.31
	<i>Israel</i>		<i>145 818</i>	<i>0.19</i>
2 303	MONDAY.COM LIMITED	USD	145 818	0.19
Shares/Units in investment funds			1 103 585	1.42
	<i>Luxembourg</i>		<i>1 103 585</i>	<i>1.42</i>
9 927.72	BNP PARIBAS INSTICASH EUR 3M - I CAP	EUR	1 103 585	1.42
Total securities portfolio			70 768 809	90.89

Notes to the financial statements

Notes to the financial statements at 30/06/2026

Note 1 - General Information*Events that occurred during the financial period ended 30 June 2026*

Since 1 January 2026, the Company has decided the following changes:

a) Launched sub-fund

Sub-fund	Date	Events
THEAM Quant - Tactical Europe Equities	13 January 2026	Launch of the sub fund

b) Activated share classes

Sub-fund	Date	Events
THEAM Quant - New Energy Opportunities	8 January 2026	Activation of the share classes "Privilege EUR RH - ACC" and "Privilege EUR - ACC"
THEAM Quant - Equity US GURU	18 February 2026	Activation of the share class "J EUR - ACC"
THEAM Quant - Equity World GURU	18 March 2026	Activation of the share class "I EUR RH - ACC"
THEAM Quant - Cross Asset Alternatives	27 March 2026	Activation of the share class "M - ACC"
THEAM Quant - New Energy Opportunities	28 April 2026	Activation of the share class "X EUR - ACC"
THEAM Quant - Nuclear Opportunities	28 April 2026	Activation of the share class "X EUR - ACC"
THEAM Quant - Future Materials Opportunities	6 May 2026	Activation of the share class "J EUR RH - ACC"
THEAM Quant - New Energy Opportunities	19 May 2026	Activation of the share class "Privilege - ACC"
THEAM Quant - New Energy Opportunities	20 May 2026	Activation of the share class "I EUR - ACC"
THEAM Quant - Equity Europe GURU	22 May 2026	Activation of the share class "Privilege USD RH - ACC"
THEAM Quant - Equity World GURU	22 May 2026	Activation of the share classes "I - DIS" and "Privilege - DIS"
THEAM Quant - New Energy Opportunities	18 June 2026	Activation of the share classes "C - DIS", "C EUR - DIS" and "C EUR RH - DIS"

c) Sub-funds open

All sub-funds whose securities portfolios are detailed in this document were available for subscription as at 30 June 2026.

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 2026 to 30 June 2026.

b) Net asset value

This semi-annual report is prepared on the basis of the last net asset value as at 30 June 2026.

Notes to the financial statements at 30/06/2026

c) Valuation of the securities portfolio

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

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

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

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

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

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

d) Conversion of foreign currencies

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

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

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

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

e) Valuation of forward foreign exchange contracts

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

f) Valuation of swaps

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

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

g) Income

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

Notes to the financial statements at 30/06/2026

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.

Subject to applicable laws and regulations, the Management Company may pay part or all of its fees to any person that invests in or provides services to the Company in respect of any sub-fund in the form of a commission, retrocession, rebate or discount, as more detailed in the prospectus. The objective of such fees is inter alia, to facilitate the commercialisation and the management of the Company or the sub-funds, taking into account the best interest of the Shareholders. These fees will take the form of a percentage of the Management Fees based on modalities as described in the paragraphs ‘Commissions or retrocessions’ and ‘Rebates or discounts’ in the prospectus.

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

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

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

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

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

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

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

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

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

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

The management fees are as follow:

Sub-fund	C	Privilege	Life	I	M	J	X	N	S	U
THEAM Quant - Alpha Commodity	1.10%	0.60%	-	0.50%	0.35%	0.40%	0.00%	-	-	-
THEAM Quant - Cross Asset Alternatives	1.40%	0.70%	-	0.60%	0.35%	0.40%	0.00%	-	-	-
THEAM Quant - Cross Asset High Focus	1.20%	0.70%	-	0.60%	0.35%	0.40%	0.00%	-	-	-
THEAM Quant - Equity Europe Climate Care PAB	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 Dynamic Factor Defensive	1.20%	0.70%	-	0.60%	-	0.40%	0.00%	1.20%	-	-

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Notes to the financial statements at 30/06/2026

Sub-fund	C	Privilege	Life	I	M	J	X	N	S	U
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 GURU	1.30%	0.70%	1.385%	0.60%	0.35%	0.40%	0.00%	1.30%	-	-
THEAM Quant - Equity Eurozone Income Defensive	1.20%	0.70%	-	0.60%	-	0.40%	0.00%	1.20%	-	-
THEAM Quant - Equity Japan Climate Care	1.30%	0.65%	-	0.60%	0.40%	0.50%	0.00%	-	-	-
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 Climate Care	1.35%*	0.70%*	-	0.60%*	0.35%*	0.40%*	0.00%*	-	-	-
THEAM Quant - Equity World DEFI	1.10%	0.70%	-	0.40%	0.35%	0.40%	0.00%	1.10%	-	-
THEAM Quant - Equity World DEFI Market Neutral	1.10%	0.70%	-	0.40%	0.35%	0.40%	0.00%	1.10%	-	-
THEAM Quant - Equity World Employee Scheme III	0.35%	-	-	-	-	-	-	-	-	-
THEAM Quant - Equity World 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 - Future Materials Opportunities	1.10%	0.60%	-	0.55%	0.35%	0.40%	0.00%	-	-	-
THEAM Quant - Healthy Living Opportunities	1.15%	0.60%	-	0.55%	0.25%	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%**	-	0.25%	-
THEAM Quant - Nuclear Opportunities	1.15%	0.60%	-	0.55%	0.25%	0.40%	0.00%	-	0.25%	-
THEAM Quant - Tactical Europe Equities (launched on 13 January 2026)	-	-	-	-	-	-	-	-	-	0.50%
THEAM Quant - Tactical US Equities	-	-	-	-	-	-	-	-	-	0.50%
THEAM Quant - Transatlantic Target Premium	1.10%	0.55%	-	0.50%	-	0.40%	0.00%	-	-	-

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

Notes to the financial statements at 30/06/2026

* For “CC”- denominated Share Classes, the Management Company uses a proportion of the management fees in the context of the Voluntary Carbon Credit Policy of the Carbon Credit Share Class, with the exception of the X shares for which the Management Company uses the whole received management fees. The Voluntary Carbon Credit policy fees are designed to cover the costs relating to the Voluntary Carbon Credit Policy service. They shall account for a minimum of 0.05% and a maximum of 0.15% of the net assets of a given Carbon Credit Share Class, of which a 0.06% maximum is for the Voluntary Carbon Credit Policy service.

** For “CC”- denominated Share Classes, the Management Company uses a proportion of the management fees in the context of the Voluntary Carbon Credit Policy of such Share Classes, with the exception of the X CC shares for which the Management Company uses the whole received management fees. The Voluntary Carbon Credit Policy fees are designed to cover the costs relating to the Voluntary Carbon Credit Policy service. They shall account for a minimum of 0.05% and a maximum of 0.15% of the net assets of a given Carbon Credit Share Class, of which a 0.06% maximum is for the Voluntary Carbon Credit Policy service.

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;
- (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.

The Company's assets are subject to a subscription tax (*taxe d'abonnement*) in Luxembourg at a rate of 0.05% p.a. on net assets (except for Sub-funds or Classes which are reserved to Institutional Investors, Portfolio Managers or UCIs which are subject to a tax at a reduced rate of 0.01% p.a. on net assets), payable quarterly. In the case some Sub-funds are invested in other Luxembourg UCIs, which in turn are subject to the subscription tax provided for by the 2010 Act, no subscription tax is due by the Company on the portion of assets invested therein.

Notes to the financial statements at 30/06/2026

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	29 January 2026	30 January 2026	12 February 2026
February	26 February 2026	27 February 2026	12 March 2026
March	30 March 2026	31 March 2026	15 April 2026
April	27 April 2026	28 April 2026	15 May 2026
May	28 May 2026	29 May 2026	10 June 2026
June	29 June 2026	30 June 2026	10 July 2026

For the sub-funds THEAM Quant - Equity Eurozone Income Defensive, THEAM Quant - Multi Asset Diversified Defensive, THEAM Quant - Equity US GURU, THEAM Quant - Equity World GURU, THEAM Quant - Equity Europe Climate Care PAB, THEAM Quant - Equity World DEFI the yearly dividends were paid on 29 May 2026 for shares outstanding on 15 May 2026 with ex-date 18 May 2026.

For the sub-fund THEAM Quant - Equity World Climate Care the yearly dividends were paid on 29 May 2026 for shares outstanding on 15 May 2026 with ex-date 19 May 2026.

For the sub-funds THEAM Quant - Equity Europe GURU, THEAM Quant - Equity Europe Dynamic Factor Defensive, the yearly dividends were paid on 29 May 2026 for shares outstanding on 12 May 2026 with ex-date 18 May 2026.

A semi-annual amount of EUR 0.56 was paid to the shareholders of THEAM Quant - Multi Asset Diversified Defensive class C - DIS on 29 May 2026 for shares outstanding on 15 May 2026 with ex-date 18 May 2026.

- Monthly, semi-annual and annual amounts:

Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
THEAM Quant - Equity Europe Climate Care PAB	“C - DIS”	EUR	3.07	112 099
THEAM Quant - Equity Europe Climate Care PAB	“C MD - DIS”	EUR	0.33(1)	45
THEAM Quant - Equity Europe Climate Care PAB	“C MD - DIS”	EUR	0.36(2)	147
THEAM Quant - Equity Europe Climate Care PAB	“C MD - DIS”	EUR	0.35(3)	47
THEAM Quant - Equity Europe Climate Care PAB	“C MD - DIS”	EUR	0.37(4)	50
THEAM Quant - Equity Europe Climate Care PAB	“I MD - DIS”	EUR	0.34(1)	18 562
THEAM Quant - Equity Europe Climate Care PAB	“I MD - DIS”	EUR	0.36(5)	61 613
THEAM Quant - Equity Europe Climate Care PAB	“I MD - DIS”	EUR	0.37(10)	39 874
THEAM Quant - Equity Europe Climate Care PAB	“Privilege - DIS”	EUR	2.85	1 907
THEAM Quant - Equity Europe Climate Care PAB	“X - DIS”	EUR	307.79	372
THEAM Quant - Equity Europe Dynamic Factor Defensive	“C - DIS”	EUR	4.19	25 447

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Notes to the financial statements at 30/06/2026

Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
THEAM Quant - Equity Europe Dynamic Factor Defensive	"I - DIS"	EUR	4.35	30 402
THEAM Quant - Equity Europe Dynamic Factor Defensive	"J - DIS"	EUR	3.70	140 648
THEAM Quant - Equity Europe GURU	"C - DIS"	EUR	4.13	228 903
THEAM Quant - Equity Europe GURU	"I - DIS"	EUR	4.53	9 785
THEAM Quant - Equity Europe GURU	"Privilege - DIS"	EUR	4.17	246 657
THEAM Quant - Equity Eurozone GURU	"I MD - DIS"	EUR	0.48(4)	1 105
THEAM Quant - Equity Eurozone GURU	"I MD - DIS"	EUR	0.45(6)	2 330
THEAM Quant - Equity Eurozone GURU	"I MD - DIS"	EUR	0.47(7)	1 082
THEAM Quant - Equity Eurozone GURU	"I MD - DIS"	EUR	0.49(8)	764
THEAM Quant - Equity Eurozone GURU	"I MD - DIS"	EUR	0.50(11)	607
THEAM Quant - Equity Eurozone Income Defensive	"I - DIS"	EUR	3.68	511
THEAM Quant - Equity Eurozone Income Defensive	"J - DIS"	EUR	4.14	351 164
THEAM Quant - Equity US GURU	"C - DIS"	USD	1.92	4 710
THEAM Quant - Equity US GURU	"Privilege - DIS"	USD	1.86	323
THEAM Quant - Equity World Climate Care	"C EUR CC - DIS"	EUR	1.96	12 811
THEAM Quant - Equity World Climate Care	"I CC - DIS"	USD	1.68	178
THEAM Quant - Equity World Climate Care	"I EUR MD CC - DIS"	EUR	0.38(1)	3 133
THEAM Quant - Equity World Climate Care	"I EUR MD CC - DIS"	EUR	0.40(3)	4 476
THEAM Quant - Equity World Climate Care	"I EUR MD CC - DIS"	EUR	0.41(8)	3 154
THEAM Quant - Equity World Climate Care	"I EUR MD CC - DIS"	EUR	0.39(9)	7 876
THEAM Quant - Equity World Climate Care	"I EUR MD CC - DIS"	EUR	0.43(11)	2 939
THEAM Quant - Equity World Climate Care	"Privilege EUR CC - DIS"	EUR	2.05	20 587
THEAM Quant - Equity World Climate Care	"X EUR CC - DIS"	EUR	213.08	2 723
THEAM Quant - Equity World DEFI	"C EUR - DIS"	EUR	2.76	360
THEAM Quant - Equity World GURU	"C - DIS"	USD	2.28	21 835

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Notes to the financial statements at 30/06/2026

Sub-fund	Share Class	Currency	Dividend per share	Total amount in Sub-fund currency
THEAM Quant - Equity World GURU	“C EUR - DIS”	EUR	1.94	149 248
THEAM Quant - Equity World GURU	“Privilege EUR - DIS”	EUR	2.37	17 987
THEAM Quant - Multi Asset Diversified Defensive	“C - DIS”	EUR	0.56	5 130

- (1) In April 2026
(2) In February, May and June 2026
(3) In January 2026
(4) In March 2026
(5) In January, February and May 2026
(6) In January and April 2026
(7) In February 2026
(8) In May 2026
(9) In February and March 2026
(10) In March and June 2026
(11) In June 2026

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 2026 were the following:

EUR 1 = CHF 0.92225
EUR 1 = GBP 0.86140
EUR 1 = USD 1.14330

Note 10 - Forward foreign exchange contracts

As at 30 June 2026, 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	2 305 532	USD	2 626 526
Net unrealised gain (in USD)			12 654

As at 30 June 2026, the latest maturity of all outstanding contracts is 31 July 2026.

THEAM Quant - Cross Asset High Focus

Currency	Purchase amount	Currency	Sale amount
CHF	1 465 388	EUR	1 725 526
USD	149 781		
Net unrealised loss (in EUR)			(2 606)

As at 30 June 2026, the latest maturity of all outstanding contracts is 31 July 2026.

THEAM Quant - Equity Europe Climate Care PAB

Currency	Purchase amount	Currency	Sale amount
GBP	186 445	EUR	216 120
Net unrealised gain (in EUR)			47

As at 30 June 2026, the latest maturity of all outstanding contracts is 31 July 2026.

Notes to the financial statements at 30/06/2026

THEAM Quant - Equity Europe Dynamic Factor Defensive

Currency	Purchase amount	Currency	Sale amount
USD	55 954	EUR	49 120
		Net unrealised loss (in EUR)	(240)

As at 30 June 2026, the latest maturity of all outstanding contracts is 31 July 2026.

THEAM Quant - Equity Europe GURU

Currency	Purchase amount	Currency	Sale amount
USD	121 359	EUR	106 536
		Net unrealised loss (in EUR)	(519)

As at 30 June 2026, the latest maturity of all outstanding contracts is 31 July 2026.

THEAM Quant - Equity US GURU

Currency	Purchase amount	Currency	Sale amount
EUR	80 446 687	USD	91 639 969
		Net unrealised gain (in USD)	448 641

As at 30 June 2026, the latest maturity of all outstanding contracts is 31 July 2026.

THEAM Quant - Equity US Premium Income

Currency	Purchase amount	Currency	Sale amount
EUR	174 845	USD	199 173
		Net unrealised gain (in USD)	975

As at 30 June 2026, the latest maturity of all outstanding contracts is 31 July 2026.

THEAM Quant - Equity World Climate Care

Currency	Purchase amount	Currency	Sale amount
EUR	2 213 531	EUR	51 982
USD	59 214	USD	2 521 522
		Net unrealised gain (in USD)	12 053

As at 30 June 2026, the latest maturity of all outstanding contracts is 31 July 2026.

THEAM Quant - Equity World DEFI Market Neutral

Currency	Purchase amount	Currency	Sale amount
EUR	72 985	USD	83 140
		Net unrealised gain (in USD)	407

As at 30 June 2026, the latest maturity of all outstanding contracts is 31 July 2026.

THEAM Quant - Equity World GURU

Currency	Purchase amount	Currency	Sale amount
CHF	1 318 627	CHF	37 115
EUR	6 349 332	EUR	176 661
USD	247 590	USD	8 866 716
		Net unrealised gain (in USD)	40 621

As at 30 June 2026, the latest maturity of all outstanding contracts is 31 July 2026.

THEAM Quant - Europe Target Premium

Currency	Purchase amount	Currency	Sale amount
CHF	116 220	EUR	206 671
GBP	69 225		
		Net unrealised loss (in EUR)	(144)

As at 30 June 2026, the latest maturity of all outstanding contracts is 31 July 2026.

Notes to the financial statements at 30/06/2026

THEAM Quant - Future Materials Opportunities

Currency	Purchase amount	Currency	Sale amount
EUR	48 622 794	EUR	2 356 206
USD	2 688 294	USD	55 393 099
		Net unrealised gain (in USD)	257 310

As at 30 June 2026, the latest maturity of all outstanding contracts is 31 July 2026.

THEAM Quant - New Energy Opportunities

Currency	Purchase amount	Currency	Sale amount
EUR	99 085 843	EUR	4 579 900
USD	5 219 955	USD	112 872 545
		Net unrealised gain (in USD)	529 903

As at 30 June 2026, the latest maturity of all outstanding contracts is 31 July 2026.

THEAM Quant - Nuclear Opportunities

Currency	Purchase amount	Currency	Sale amount
EUR	35 164 923	EUR	2 761 058
USD	3 152 818	USD	40 057 770
		Net unrealised gain (in USD)	188 280

As at 30 June 2026, the latest maturity of all outstanding contracts is 31 July 2026.

Counterparties to Forward foreign exchange contracts:

Barclays Bank Ireland Plc
BNP Paribas Paris
Goldman Sachs AG

Note 11 - Swaps**Total Return Swaps**

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

THEAM Quant - Alpha Commodity

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
19 356 080	82.44%	JP MORGAN SECURITIES LIMITED, UNITED KINGDOM	USD	27/07/2027	PERFORMANCE OF BASKET OF SHARES (*)	USD-SOFR + SPREAD

Notes to the financial statements at 30/06/2026

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
21 288 515	90.67%	BNP PARIBAS PARIS, FRANCE	USD	26/08/2026	-	Performance of dynamic strategy based on BNP Paribas DR Alpha ex-Agriculture and Livestock Index (BNPIDRXA Index), BNP Paribas Alpha Momentum ex-Agriculture and Livestock Index (BNPIF3XAM), BNP Paribas Alpha Backwardation ex-Agriculture and Livestock Index (BNPIF3AX)
					Net unrealised gain (in USD)	1 221 335

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

ASML HOLDING NV	ELISA OYJ	NORDEX SE
ASSICURAZIONI GENERALI	ENEL SPA	PALO ALTO NETWORKS INC
CINTAS CORPORATION	FASTENAL CO	PROSUS NV
CONSTELLATION ENERGY	ING GROEP NV	RECORDATI SPA
COPART INCORPORATED	INTESA SANPAOLO	SIEMENS ENERGY AG - REG
COSTCO WHOLESALE CORPORATION	INTUITIVE SURGICAL INCORPORATED	UNICREDIT SPA
ELI LILLY & CO	NORDEA BANK ABP	

THEAM Quant - Cross Asset Alternatives

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
89 281 599	99.78%	BNP PARIBAS, FRANCE	EUR	26/03/2027	-	Calculation formulas of dynamic multi-asset systematic strategy
					Net unrealised gain (in EUR)	616 835

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Notes to the financial statements at 30/06/2026

THEAM Quant - Cross Asset High Focus

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
214 612 651	55.04%	BNP PARIBAS PARIS, FRANCE	EUR	04/06/2027	PERFORMANCE OF BASKET OF SHARES (*)	EUR- ESTR + SPREAD
386 754 534	99.19%	BNP PARIBAS SA, FRANCE	EUR	12/11/2026	-	Calculation formulas of dynamic multi-asset systematic strategy
159 791 660	40.98%	BANK OF AMERICA SECURITIES EUROPE, FRANCE	EUR	13/01/2027	PERFORMANCE OF BASKET OF SHARES (*)	EUR- ESTR + SPREAD
					Net unrealised loss (in EUR)	(1 934 289)

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

ADVANCED MICRO DEVICES	ELECTRONIC ARTS INCORPORATED	NEUROCRINE BIOSCIENCES INC
ALPHABET INCORPORATED - C	ELI LILLY & CO	NEWMONT MINING
APPLE INC	ENEL SPA	NXP SEMICONDUCTORS NV
APPLIED MATERIALS INCORPORATED	EXPEDIA INC	SERVICENOW INCORPORATED
ARCH CAPITAL GROUP LTD	FASTENAL CO	SHERWIN-WILLIAMS COMPANY
AUTOZONE INCORPORATED	FISERV INC	SYNOPSYS INCORPORATED
BROADCOM INC	GOLDMAN SACHS GROUP INCORPORATED	TERADYNE INC
CITIGROUP INC	HILTON WORLDWIDE HOLDINGS INC	TRACTOR SUPPLY COMPANY
COGNIZANT TECH SOLUTIONS - A	HUBSPOT INC	TRADEWEB MARKETS INC-CLASS A
CONSTELLATION ENERGY	INTUITIVE SURGICAL INCORPORATED	TWILIO INC - A
CREDO TECHNOLOGY GROUP HOLDING	KEYSIGHT TECHNOLOGIES INCORPORATED - W/I	VULCAN MATERIALS COMPANY
CUMMINS INCORPORATED	KLA TENCOR CORPORATION	WABTEC CORP
CVS HEALTH CORP	MARRIOTT INTERNATIONAL - A	WORKDAY INC - A
DECKERS OUTDOOR CORPORATION	MERCADOLIBRE INC	XYLEM INC
DEXCOM INC	MICROSOFT CORPORATION	ZOOM VIDEO COMMUNICATIONS-A
EDWARDS LIFESCIENCES CORPORATION	MONDAY.COM LIMITED	

Notes to the financial statements at 30/06/2026

THEAM Quant - Equity Europe Climate Care PAB

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
25 870 414	91.67%	BNP PARIBAS PARIS, FRANCE	EUR	23/03/2027	EUR- ESTR + SPREAD	BNP Paribas Equity Europe Climate Care Paris-Aligned NTR Index (BNPIECCP Index)
23 138 465	81.99%	JP MORGAN SECURITIES LIMITED, UNITED KINGDOM	EUR	23/03/2027	PERFORMANCE OF BASKET OF SHARES (*)	EUR- ESTR + SPREAD
					Net unrealised gain (in EUR)	2 131 974

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

ASSICURAZIONI GENERALI	BPER BANCA	IVECO GROUP NV
AZIMUT HOLDING SPA	ENEL SPA	POSTE ITALIANE SPA
BANCA GENERALI SPA	FERRARI NV	TERNA SPA
BANCA MEDIOLANUM S.P.A.	FINECOBANK SPA	UNICREDIT SPA
BANCA MONTE DEI PASCHI SIENA	INTESA SANPAOLO	UNIPOL ASSICURAZIONI SPA
BANCO BPM SPA		

THEAM Quant - Equity Europe Climate Care Protection 90%

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
30 929 112	105.70%	BNP PARIBAS PARIS, FRANCE	EUR	07/04/2027	EUR - ESTR +SPREAD	BNP Paribas Equity Europe Climate Care Paris-Aligned NTR Index (BNPIECCP Index)
26 500 000	90.56%	BNP PARIBAS PARIS, FRANCE	EUR	08/04/2027	PERFORMANCE OF BASKET OF SHARES (*)	EUR- ESTR + SPREAD
					Net unrealised loss (in EUR)	(2 887 180)

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Notes to the financial statements at 30/06/2026

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

ADVANCED MICRO DEVICES	HEWLETT - PACKARD ENTERPRISE - W/I	ON SEMICONDUCTOR CORPORATION
CADENCE DESIGN SYS INCORPORATED	INTEL CORPORATION	PEPSICO INC
CHIPOTLE MEXICAN GRILL INCORPORATED	INTERNATIONAL BUSINESS MACHINES CORP	QUALCOMM INCORPORATED
CORNING INC	INTUITIVE SURGICAL INCORPORATED	SCHWAB (CHARLES) CORP
CROWDSTRIKE HOLDINGS INCORPORATED - A	LAM RESEARCH CORP	TESLA INCORPORATED
DECKERS OUTDOOR CORPORATION	MERCK COMPANY INCORPORATED	THE COOPER COMPANIES
EBAY INC	MICROSOFT CORPORATION	VERTEX PHARMACEUTICALS INCORPORATED
FIRST SOLAR INC	NIKE INCORPORATED - B	WALMART INC
GILEAD SCIENCES		

THEAM Quant - Equity Europe Dynamic Factor Defensive

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
75 000 046	82.65%	BANK OF AMERICA SECURITIES EUROPE, FRANCE	EUR	31/07/2026	PERFORMANCE OF BASKET OF SHARES (*)	EUR- ESTR + SPREAD
86 493 645	95.31%	BNP PARIBAS PARIS, FRANCE	EUR	30/07/2026	EUR - ESTR +SPREAD	BNP Paribas Equity Factor Defensive Europe 3 Index (BNPXFDE3)
					Net unrealised loss (in EUR)	(287 068)

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

ABN AMRO BANK NV - CVA	DEUTSCHE BANK AG - REG	HEIDELBERG MATERIALS AG
AGEAS	DEUTSCHE TELEKOM AG - REG	INFINEON TECHNOLOGIES AG
ALLIANZ SE - REG	DHL GROUP	KONINKLIJKE KPN
ASM INTERNATIONAL NV	E.ON SE	NN GROUP NV - W/I
ASML HOLDING NV	ELISA OYJ	SIEMENS ENERGY AG
BAYERISCHE MOTOREN WERKE AG	FLATEXDEGIRO SE	SIEMENS ENERGY AG - REG
BE SEMICONDUCTOR	FRESENIUS SE & CO	UCB SA

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Notes to the financial statements at 30/06/2026

THEAM Quant - Equity Europe GURU

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
217 683 078	27.38%	BANK OF AMERICA SECURITIES EUROPE, FRANCE	EUR	27/07/2026	PERFORMANCE OF BASKET OF SHARES (*)	EUR- ESTR + SPREAD
789 814 298	99.36%	BNP PARIBAS PARIS, FRANCE	EUR	27/07/2026	EUR - ESTR +SPREAD	BNP Paribas GURU® Europe ESG NTR EUR Index (Bloomberg: BNPIGEU Index)
480 515 994	60.45%	BANK OF AMERICA SECURITIES EUROPE, FRANCE	EUR	18/06/2027	PERFORMANCE OF BASKET OF SHARES (*)	EUR- ESTR + SPREAD
					Net unrealised gain (in EUR)	2 538 055

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

ABN AMRO BANK NV - CVA	EDP SA	NOKIA OYJ
ADIDAS AG	ENEL SPA	NORDEA BANK ABP
AGEAS	EPIROC AB-B	ORANGE
AIXTRON SE	ERSTE GROUP BANK AG	PROSUS NV
ALLIANZ SE - REG	EURONEXT NV - W/I	SANOFI
ANDRITZ AG	FLATEXDEGIRO SE	SAP SE
ASML HOLDING NV	FRESENIUS SE & CO	SIEMENS ENERGY AG - REG
AXA SA	HANNOVER RUECK SE	SIGNIFY NV
BANCO COMMERCIAL PORTUGUES - R	HEIDELBERG MATERIALS AG	SOCIETE GENERALE SA
BAYERISCHE MOTOREN WERKE AG	IMCD GROUP NV - W/I	STORA ENSO OYJ - R
BE SEMICONDUCTOR	INFINEON TECHNOLOGIES AG	SYMRISE AG
BNP PARIBAS	ING GROEP NV	TALANX AG
BOUYGUES SA	INPOST SA	THYSSENKRUPP AG
COMPAGNIE DE SAINT GOBAIN	KBC GROUP NV	UMICORE
CREDIT AGRICOLE SA	KONECRANES OYJ	UPM-KYMMENE OYJ
DAIMLER TRUCK HOLDING AG	KONINKLIJKE KPN	VALMET OYJ
DANONE	MICHELIN (CGDE)	VEOLIA ENVIRONNEMENT
DEUTSCHE BANK AG - REG	MUENCHENER RUECKVERSICHERUNG AG - REG	VINCI SA
DEUTSCHE TELEKOM AG - REG	NN GROUP NV - W/I	WOLTERS KLUWER
DHL GROUP		

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Notes to the financial statements at 30/06/2026

THEAM Quant - Equity Eurozone GURU

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
1 436 624 858	92.59%	BNP PARIBAS PARIS, FRANCE	EUR	07/10/2026	EUR - ESTR +SPREAD	BNP Paribas GURU® Eurozone ESG NTR EUR Index (Bloomberg: BNPIGEZ Index)
704 311 281	45.39%	JP MORGAN SECURITIES LIMITED, UNITED KINGDOM	EUR	09/10/2026	PERFORMANCE OF BASKET OF SHARES (*)	EUR- ESTR + SPREAD
267 000 032	17.21%	BANK OF AMERICA SECURITIES EUROPE, FRANCE	EUR	14/10/2026	PERFORMANCE OF BASKET OF SHARES (*)	EUR- ESTR + SPREAD
124 999 997	8.06%	JP MORGAN SECURITIES LIMITED, UNITED KINGDOM	EUR	25/01/2027	PERFORMANCE OF BASKET OF SHARES (*)	EUR- ESTR + SPREAD
179 999 961	11.60%	BANK OF AMERICA SECURITIES EUROPE, FRANCE	EUR	28/04/2027	PERFORMANCE OF BASKET OF SHARES (*)	EUR- ESTR + SPREAD
					Net unrealised gain (in EUR)	76 603 260

Notes to the financial statements at 30/06/2026

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

ACKERMANS & VAN HAAREN	ESSITY AKTIEBOLAG - B	POSTE ITALIANE SPA
AGEAS	EURONEXT NV - W/I	PROSUS NV
ALFA LAVAL AB	EXOR NV	PRYSMIAN SPA
ALLIANZ SE - REG	FERRARI NV	PUMA SE
AMPLIFON SPA	FINECOBANK SPA	RANDSTAD NV
ASM INTERNATIONAL NV	FRAPORT AG FRANKFURT AIRPORT	RECORDATI SPA
ASML HOLDING NV	FRESENIUS SE & CO	SAMPO OYJ - A
ASSA ABLOY AB - B	GROUPE BRUXELLES LAMBERT SA	SANDVIK AB
ASSICURAZIONI GENERALI	HEIDELBERG MATERIALS AG	SAP SE
ATLAS COPCO AB - A	HENKEL AG & CO KGAA	SCOUT24 SE
AZIMUT HOLDING SPA	HEXAGON AB-B	SIEMENS ENERGY AG
BANCA GENERALI SPA	IMCD GROUP NV - W/I	SIEMENS ENERGY AG - REG
BANCA MEDIOLANUM S.P.A.	INFINEON TECHNOLOGIES AG	SIEMENS HEALTHINEERS AG
BANCA MONTE DEI PASCHI SIENA	INFRASTRUTTURE WIRELESS ITALIANE	SKANDINAVISKA ENSKILDA BANK - A
BANCO BPM SPA	ING GROEP NV	SKANSKA AB - B
BANCO COMMERCIAL PORTUGUES - R	INTESA SANPAOLO	SKF AB - B
BAWAG GROUP AG	IVECO GROUP NV	STELLANTIS NV
BE SEMICONDUCTOR	JERONIMO MARTINS	STMICROELECTRONICS NV
BEIERSDORF AG	KBC GROUP NV	SVENSKA CELLULOSA AB SCA - B
BILFINGER SE	KONE OYJ - B	SVENSKA HANDELSBANKEN - A
BOLIDEN AB	KONECRANES OYJ	SWEDBANK AB - A
BPER BANCA	KONINKLIJKE AHOLD DELHAIZE NV	TELE2 AB - B
DEUTSCHE BANK AG - REG	LEG IMMOBILIEN SE	TELIA CO AB
DEUTSCHE TELEKOM AG - REG	MERCK KGAA	TERNA SPA
DIETEREN SA/NV	MONCLER SPA	THYSSENKRUPP AG
E.ON SE	MUENCHENER RUECKVERSICHERUNG AG - REG	UNICREDIT SPA
ENEL SPA	NEXI SPA	UNIPOL ASSICURAZIONI SPA
EPIROC AB - A	NN GROUP NV - W/I	WOLTERS KLUWER
EQT AB	NORDEA BANK ABP	ZALANDO SE
ERICSSON LM - B		

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Notes to the financial statements at 30/06/2026

THEAM Quant - Equity Eurozone Income Defensive

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
60 117 986	88.22%	BANK OF AMERICA SECURITIES EUROPE, FRANCE	EUR	31/07/2026	PERFORMANCE OF BASKET OF SHARES (*)	EUR- ESTR + SPREAD
66 604 329	97.74%	BNP PARIBAS PARIS, FRANCE	EUR	31/07/2026	EUR - ESTR +SPREAD	BNP Paribas Equity Eurozone Income Defensive 3 Index (BNPXEIZ3 Index)
					Net unrealised gain (in EUR)	382 593

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

AXA SA	HEIDELBERG MATERIALS AG	PROSUS NV
BNP PARIBAS	INFINEON TECHNOLOGIES AG	RAIFFEISEN BANK INTERNATIONAL
BOUYGUES SA	KESKO OYJ - B	SANOFI
DANONE	KION GROUP AG	SIEMENS ENERGY AG
DEUTSCHE TELEKOM AG - REG	KNORR-BREMSE AG	UCB SA
E.ON SE	KONINKLIJKE KPN	VEOLIA ENVIRONNEMENT
GEA GROUP AG	MUENCHENER RUECKVERSICHERUNG AG - REG	VINCI SA

THEAM Quant - Equity Japan Climate Care

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
1 361 778	97.94%	BNP PARIBAS PARIS, FRANCE	EUR	09/03/2027	EUR - ESTR +SPREAD	BNP Paribas Equity Japan Select Climate Care NTR EUR Index (Bloomberg: BNPIJSCC Index)
1 537 129	110.55%	BARCLAYS BANK IRELAND PLC, IRELAND	EUR	09/03/2027	PERFORMANCE OF BASKET OF SHARES (*)	EUR- ESTR + SPREAD
					Net unrealised loss (in EUR)	(3 504)

Notes to the financial statements at 30/06/2026

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

ADVANCED MICRO DEVICES	INTERCONTINENTAL EXCHANGE INC	PNC FINANCIAL SERVICES GROUP
ALPHABET INCORPORATED - A	INTUITIVE SURGICAL INCORPORATED	QUALCOMM INCORPORATED
AMERICAN INTERNATIONAL GROUP	MICROSOFT CORPORATION	SHERWIN-WILLIAMS COMPANY
AUTOMATIC DATA PROCESSING	MORGAN STANLEY	SYNOPSYS INCORPORATED
AZIMUT HOLDING SPA	NASDAQ OMX GROUP	TEXAS INSTRUMENTS INCORPORATED
FOX CORP - A	NEWS CORP/NEW - A - W/I	THE COCA-COLA COMPANY
HOLOGIC INC		

THEAM Quant - Equity US GURU

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
357 152 171	71.51%	BANK OF AMERICA SECURITIES EUROPE, FRANCE	USD	27/07/2026	PERFORMANCE OF BASKET OF SHARES (*)	USD-SOFR + SPREAD
481 111 474	96.33%	BNP PARIBAS PARIS, FRANCE	USD	27/07/2026	USD-SOFR + SPREAD	BNP Paribas GURU® US ESG NTR EUR Index (Bloomberg: BNPIGUS Index)
69 999 958	14.02%	BANK OF AMERICA SECURITIES EUROPE, FRANCE	USD	18/03/2027	PERFORMANCE OF BASKET OF SHARES (*)	USD-SOFR + SPREAD
					Net unrealised gain (in USD)	6 626 644

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Notes to the financial statements at 30/06/2026

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

ADVANCED MICRO DEVICES	ELI LILLY & CO	MICROSOFT CORPORATION
APPLIED MATERIALS INCORPORATED	ENEL SPA	MONDAY.COM LIMITED
ARCH CAPITAL GROUP LTD	ENTEGRIS INCORPORATED	MONGODB INC
AUTOZONE INCORPORATED	EQUITABLE HOLDINGS INC	NEUROCRINE BIOSCIENCES INC
BOOKING HOLDINGS INC	ESTEE LAUDER COMPANIES - A	NXP SEMICONDUCTORS NV
BROADRIDGE FINANCIAL SOLUTIONS	FASTENAL CO	ON SEMICONDUCTOR CORPORATION
CHURCH & DWIGHT CO INC	GOLDMAN SACHS GROUP INCORPORATED	PROLOGIS INC
CITIGROUP INC	HUBSPOT INC	REGENERON PHARMACEUTICALS
CITIZENS FINANCIAL GROUP	INCYTE CORP	SALESFORCE.COM INC
CNH INDUSTRIAL NV	INTUITIVE SURGICAL INCORPORATED	SCHWAB (CHARLES) CORP
COPART INCORPORATED	KEYSIGHT TECHNOLOGIES INCORPORATED - W/I	TERADYNE INC
COSTCO WHOLESALE CORPORATION	KLA TENCOR CORPORATION	THE COCA-COLA COMPANY
CREDO TECHNOLOGY GROUP HOLDING	LULULEMON ATHLETICA INCORPORATED	TWILIO INC - A
CRH PLC	MCKESSON CORPORATION	ULTA BEAUTY INC
CVS HEALTH CORP	MERCADOLIBRE INC	WATERS CORPORATION
DEXCOM INC	METTLER - TOLEDO INTERNATIONAL	ZOOM VIDEO COMMUNICATIONS-A

THEAM Quant - Equity US Premium Income

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
28 710 936	90.76%	BARCLAYS BANK IRELAND PLC, IRELAND	USD	17/02/2027	PERFORMANCE OF BASKET OF SHARES (*)	USD-SOFR + SPREAD
31 309 696	98.98%	BNP PARIBAS PARIS, FRANCE	USD	04/06/2027	-	BNP Paribas Stock Put Write US Index (BNPISPUS Index)
					Net unrealised loss (in USD)	(587 422)

THEAM QUANT

Notes to the financial statements at 30/06/2026

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

AMERICAN INTERNATIONAL GROUP	HOME DEPOT INC	STERIS PLC
APPLE INC	INTEL CORPORATION	SYNOPSYS INCORPORATED
CBRE GROUP INCORPORATED - A	INTERNATIONAL BUSINESS MACHINES CORP	TERADYNE INC
CIENA CORP	INTERNATIONAL FLAVORS & FRAGRANCES	THE COOPER COMPANIES
CREDO TECHNOLOGY GROUP HOLDING	MCKESSON CORPORATION	TOAST INC - A
CROWN CASTLE INTERNATIONAL CORP	NEWMONT MINING	TWILIO INC - A
DEXCOM INC	NVIDIA CORPORATION	VERISK ANALYTICS INCORPORATED
ELECTRONIC ARTS INCORPORATED	PULTEGROUP INC	VULCAN MATERIALS COMPANY
FLEX LTD	STARBUCKS CORPORATION	

THEAM Quant - Equity World Climate Care

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
135 037 739	90.60%	BARCLAYS BANK IRELAND PLC, IRELAND	USD	15/03/2027	PERFORMANCE OF BASKET OF SHARES (*)	USD-SOFR + SPREAD
146 286 819	98.14%	BNP PARIBAS PARIS, FRANCE	USD	16/03/2027	USD-SOFR + SPREAD	BNP Paribas Equity World Climate Care NTR Index (BNPIEWCC Index)
					Net unrealised gain (in USD)	1 528 899

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

AFLAC INC	COCA-COLA EUROPACIFIC PARTNERS PLC	KLA TENCOR CORPORATION
ALLSTATE CORPORATION	CREDO TECHNOLOGY GROUP HOLDING	METTLER - TOLEDO INTERNATIONAL
AMERIPRISE FINANCIAL INCORPORATED	DEXCOM INC	NEUROCRINE BIOSCIENCES INC
APPLE INC	ELECTRONIC ARTS INCORPORATED	NVIDIA CORPORATION
AUTODESK INCORPORATED	GENERAL MOTORS CO	NVR INCORPORATED
BOOKING HOLDINGS INC	GODADDY INCORPORATED - A	THE HERSHEY COMPANY
BROADCOM INC	GOLDMAN SACHS GROUP INCORPORATED	VERISIGN INCORPORATED
BURLINGTON STORES INC	HOLOGIC INC	VERTEX PHARMACEUTICALS INCORPORATED
CBRE GROUP INCORPORATED - A	HOME DEPOT INC	WALMART INC
CENTENE CORPORATION	INTEL CORPORATION	WESTERN DIGITAL CORPORATION
CINCINNATI FINANCIAL CORP		

THEAM QUANT

Notes to the financial statements at 30/06/2026

THEAM Quant - Equity World DEFI

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
2 678 149	96.76%	BANK OF AMERICA SECURITIES EUROPE, FRANCE	USD	25/08/2026	PERFORMANCE OF BASKET OF SHARES (*)	USD-SOFR + SPREAD
2 823 797	102.03%	BNP PARIBAS PARIS, FRANCE	USD	25/08/2026	USD-SOFR + SPREAD	BNP Paribas DEFI Equity World Long Net TR Index (Bloomberg code: BNPIDFWT index)
					Net unrealised loss (in USD)	(133 971)

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

ADVANCED MICRO DEVICES	DEXCOM INC	ON SEMICONDUCTOR CORPORATION
APPLIED MATERIALS INCORPORATED	EQUINIX INC	PAYPAL HOLDINGS INCORPORATED - W/I
ARCH CAPITAL GROUP LTD	INTUITIVE SURGICAL INCORPORATED	SYNOPSYS INCORPORATED
AUTODESK INCORPORATED	KLA TENCOR CORPORATION	TERADYNE INC
CADENCE DESIGN SYS INCORPORATED	MERCADOLIBRE INC	ULTA BEAUTY INC
CNH INDUSTRIAL NV	METTLER - TOLEDO INTERNATIONAL	WATERS CORPORATION
CREDO TECHNOLOGY GROUP HOLDING	MICROSOFT CORPORATION	ZOOM VIDEO COMMUNICATIONS-A
DECKERS OUTDOOR CORPORATION	MONGODB INC	

THEAM QUANT

Notes to the financial statements at 30/06/2026

THEAM Quant - Equity World DEFI Market Neutral

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
19 588 259	104.91%	BNP PARIBAS PARIS, FRANCE	USD	03/02/2027	USD-SOFR + SPREAD	BNP PARIBAS DEFI EQUITY WORLD MARKET NEUTRAL 2X TR INDEX (BNPIDWM2 Index)
18 206 268	97.51%	JP MORGAN SECURITIES LIMITED, UNITED KINGDOM	USD	03/02/2027	PERFORMANCE OF BASKET OF SHARES (*)	USD-SOFR + SPREAD
					Net unrealised loss (in USD)	(769 419)

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

ABN AMRO BANK NV - CVA	FERRARI NV	RANDSTAD NV
ASML HOLDING NV	INFINEON TECHNOLOGIES AG	SAP SE
BANCA GENERALI SPA	ING GROEP NV	SIEMENS ENERGY AG - REG
BANCO BPM SPA	INTESA SANPAOLO	SIEMENS HEALTHINEERS AG
COMMERZBANK AG	IVECO GROUP NV	UNICREDIT SPA
DEUTSCHE BANK AG - REG	KBC GROUP NV	UNIPOL ASSICURAZIONI SPA
ELISA OYJ	MEDIOBANCA SPA	ZALANDO SE
ENEL SPA	MUENCHENER RUECKVERSICHERUNG AG - REG	

THEAM Quant - Equity World Employee Scheme III

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
610 672	87.08%	BANK OF AMERICA SECURITIES EUROPE, FRANCE	EUR	31/07/2026	PERFORMANCE OF BASKET OF SHARES (*)	EUR- ESTR + SPREAD
714 812	101.93%	BNP PARIBAS PARIS, FRANCE	EUR	16/10/2026	EUR - ESTR +SPREAD	Dynamic Strategy based on BNP Paribas WRE Total Return Index EUR (BNPIRETE Index)
					Net unrealised gain (in EUR)	15 152

THEAM QUANT

Notes to the financial statements at 30/06/2026

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

ALNYLAM PHARMACEUTICALS INC	GOLDMAN SACHS GROUP INCORPORATED	TJX COMPANIES INCORPORATED
ARCH CAPITAL GROUP LTD	HUNT (JB) TRANSPRT SVCS INC	TRUIST FINANCIAL CORP
CITIGROUP INC	MERCADOLIBRE INC	ULTA BEAUTY INC
COPART INCORPORATED	MONDAY.COM LIMITED	WATERS CORPORATION
CREDO TECHNOLOGY GROUP HOLDING	ON SEMICONDUCTOR CORPORATION	WR BERKLEY CORP
EDWARDS LIFESCIENCES CORPORATION	TEXAS INSTRUMENTS INCORPORATED	ZOOM VIDEO COMMUNICATIONS-A

THEAM Quant - Equity World GURU

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
439 152 958	93.35%	BNP PARIBAS PARIS, FRANCE	USD	17/02/2027	USD-SOFR + SPREAD	BNP Paribas GURU® All country ESG NTR USD Index (BNPIGAC Index)
74 999 974	15.94%	JP MORGAN SECURITIES LIMITED, UNITED KINGDOM	USD	19/01/2027	PERFORMANCE OF BASKET OF SHARES (*)	USD-SOFR + SPREAD
342 999 994	72.91%	BARCLAYS BANK IRELAND PLC, IRELAND	USD	18/02/2027	PERFORMANCE OF BASKET OF SHARES (*)	USD-SOFR + SPREAD
					Net unrealised gain (in USD)	23 696 224

THEAM QUANT

Notes to the financial statements at 30/06/2026

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

ADVANCED MICRO DEVICES	COSTCO WHOLESALE CORPORATION	MICROSOFT CORPORATION
AFLAC INC	CREDO TECHNOLOGY GROUP HOLDING	NEUROCRINE BIOSCIENCES INC
ALLSTATE CORPORATION	CRH PLC	NVIDIA CORPORATION
ALPHABET INCORPORATED - A	CVS HEALTH CORP	OTIS WORLDWIDE CORPORATION
ALPHABET INCORPORATED - C	DEXCOM INC	PALO ALTO NETWORKS INC
AMERICAN TOWER CORP - A	DIGITAL REALTY TRUST INC	PEPSICO INC
AMERIPRISE FINANCIAL INCORPORATED	EATON CORP PLC	PROLOGIS INC
AMGEN INCORPORATED	ELECTRONIC ARTS INCORPORATED	QUALCOMM INCORPORATED
AON PLC - A	ELI LILLY & CO	ROSS STORES INCORPORATED
APPLE INC	EVERSOURCE ENERGY	STARBUCKS CORPORATION
APPLIED MATERIALS INCORPORATED	EXELON CORPORATION	SYNOPSYS INCORPORATED
AUTOMATIC DATA PROCESSING	FOX CORP - B	TEXAS INSTRUMENTS INCORPORATED
BOOKING HOLDINGS INC	GOLDMAN SACHS GROUP INCORPORATED	TOAST INC - A
BROADCOM INC	HOME DEPOT INC	VEEVA SYSTEMS INCORPORATED - A
CBRE GROUP INCORPORATED - A	INTEL CORPORATION	VERISIGN INCORPORATED
CENTENE CORPORATION	INTERNATIONAL BUSINESS MACHINES CORP	VERISK ANALYTICS INCORPORATED
CIENA CORP	KEYSIGHT TECHNOLOGIES INCORPORATED - W/I	WABTEC CORP
CINTAS CORPORATION	KLA TENCOR CORPORATION	WESTERN DIGITAL CORPORATION
CME GROUP INC	MARRIOTT INTERNATIONAL - A	YUM BRANDS INC
COGNIZANT TECH SOLUTIONS - A	MARTIN MARIETTA MATERIALS	ZEBRA TECHNOLOGIES CORP - A
COMFORT SYSTEMS USA INC	METTLER - TOLEDO INTERNATIONAL	ZILLOW GROUP INC - C
CONSTELLATION ENERGY		

THEAM Quant - Europe Target Premium

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
121 644 730	96.12%	JP MORGAN SECURITIES LIMITED, UNITED KINGDOM	EUR	11/11/2026	PERFORMANCE OF BASKET OF SHARES (*)	EUR- ESTR + SPREAD
125 484 898	99.16%	BNP PARIBAS PARIS, FRANCE	EUR	18/06/2027	-	BNP Paribas TIER PDH EU ESG x2 Index
					Net unrealised gain (in EUR)	1 658 016

Notes to the financial statements at 30/06/2026

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

ARGENX SE	FERRARI NV	SAP SE
ASSICURAZIONI GENERALI	FINECOBANK SPA	SIEMENS ENERGY AG - REG
AZIMUT HOLDING SPA	ING GROEP NV	SIGNIFY NV
BANCA MONTE DEI PASCHI SIENA	INTESA SANPAOLO	STMICROELECTRONICS NV
BANCO BPM SPA	IVECO GROUP NV	TERNA SPA
DEUTSCHE BANK AG - REG	POSTE ITALIANE SPA	UNICREDIT SPA
ENEL SPA	RANDSTAD NV	UNIPOL ASSICURAZIONI SPA

THEAM Quant - Future Materials Opportunities

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
134 757 707	92.66%	BNP PARIBAS PARIS, FRANCE	USD	18/03/2027	PERFORMANCE OF BASKET OF SHARES (*)	USD-SOFR + SPREAD
148 969 889	102.43%	BNP PARIBAS PARIS, FRANCE	USD	23/09/2026	-	The BNP Paribas Exane Commodities Strategic Metals ER Index (Bloomberg: BNPXECISM Index)
					Net unrealised loss (in USD)	(5 605 589)

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

ADVANCED MICRO DEVICES	DIGITAL REALTY TRUST INC	MERCK COMPANY INCORPORATED
ALPHABET INCORPORATED - A	ESTEE LAUDER COMPANIES - A	NVR INCORPORATED
APPLE INC	GARMIN LTD	T ROWE PRICE GROUP INC
AUTOMATIC DATA PROCESSING	GILEAD SCIENCES	THE COCA-COLA COMPANY
BROADRIDGE FINANCIAL SOLUTIONS	INTEL CORPORATION	UNITED PARCEL SERVICE - B
COLGATE-PALMOLIVE COMPANY	INTERCONTINENTAL EXCHANGE INC	VERISK ANALYTICS INCORPORATED
CROWN CASTLE INTERNATIONAL CORP	IRON MOUNTAIN INC	

THEAM QUANT

Notes to the financial statements at 30/06/2026

THEAM Quant - Healthy Living Opportunities

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
39 885 951	93.96%	BNP PARIBAS, FRANCE	USD	17/02/2027	USD-SOFR + SPREAD	BNP Paribas Exane Healthy Living Opportunities Index (Bloomberg: BNPIEHLO Index)
38 315 745	90.26%	BARCLAYS BANK IRELAND, FRANCE	USD	18/02/2027	PERFORMANCE OF BASKET OF SHARES (*)	USD-SOFR + SPREAD
					Net unrealised gain (in USD)	1 885 708

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

ADOBE INCORPORATED	GODADDY INCORPORATED - A	PAYPAL HOLDINGS INCORPORATED - W/I
APPLE INC	GOLDMAN SACHS GROUP INCORPORATED	REGIONS FINANCIAL CORP
AUTODESK INCORPORATED	HOME DEPOT INC	SALESFORCE.COM INC
AUTOMATIC DATA PROCESSING	INTEL CORPORATION	SYNOPSYS INCORPORATED
CENTENE CORPORATION	KEYSIGHT TECHNOLOGIES INCORPORATED - W/I	TERADYNE INC
CIENA CORP	KLA TENCOR CORPORATION	TOAST INC - A
CME GROUP INC	M&T BANK CORP	TRAVELERS COS INC/THE
CREDO TECHNOLOGY GROUP HOLDING	NASDAQ OMX GROUP	WESTERN DIGITAL CORPORATION
CUMMINS INCORPORATED	NVIDIA CORPORATION	

THEAM Quant - Multi Asset Diversified

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
22 887 486	98.42%	BNP PARIBAS PARIS, FRANCE	EUR	27/07/2026	-	BNP Paribas Cross Asset Trend Vol 10% (BNPICT10 Index)
19 862 301	85.41%	JP MORGAN SECURITIES LIMITED, UNITED KINGDOM	EUR	11/11/2026	PERFORMANCE OF BASKET OF SHARES (*)	EUR- ESTR + SPREAD
					Net unrealised gain (in EUR)	542 456

Notes to the financial statements at 30/06/2026

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

AMPLIFON SPA	BPER BANCA	INTESA SANPAOLO
ASSICURAZIONI GENERALI	ENEL SPA	IVECO GROUP NV
AZIMUT HOLDING SPA	FERRARI NV	POSTE ITALIANE SPA
BANCA GENERALI SPA	GEA GROUP AG	SAMPO OYJ - A
BANCA MEDIOLANUM S.P.A.	HENKEL AG & CO KGAA VORZUG - PREF	SYMRISE AG
BANCA MONTE DEI PASCHI SIENA	INFRASTRUTTURE WIRELESS ITALIANE	UNICREDIT SPA
BANCO BPM SPA	ING GROEP NV	UNIPOL ASSICURAZIONI SPA

THEAM Quant - Multi Asset Diversified Defensive

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
24 578 598	98.57%	BNP PARIBAS SA, FRANCE	EUR	28/10/2026	-	Performance of dynamic multi- asset systematic strategy
23 537 619	94.40%	BANK OF AMERICA SECURITIES EUROPE, FRANCE	EUR	27/01/2027	PERFORMANCE OF BASKET OF SHARES (*)	EUR- ESTR + SPREAD
					Net unrealised gain (in EUR)	562 775

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

ARCH CAPITAL GROUP LTD	MERCADOLIBRE INC	SCHWAB (CHARLES) CORP
AXA SA	MICHELIN (CGDE)	SYNCHRONY FINANCIAL
BNP PARIBAS	MONDAY.COM LIMITED	TEXAS INSTRUMENTS INCORPORATED
BOUYGUES SA	ON SEMICONDUCTOR CORPORATION	THE COOPER COMPANIES
CITIGROUP INC	RENAULT SA	VEOLIA ENVIRONNEMENT
DEXCOM INC	SANOFI	VINCI SA
FIRST SOLAR INC		

THEAM QUANT

Notes to the financial statements at 30/06/2026

THEAM Quant - New Energy Opportunities

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
79 999 944	12.87%	JP MORGAN SECURITIES LIMITED, UNITED KINGDOM	USD	19/01/2027	PERFORMANCE OF BASKET OF SHARES (*)	USD-SOFR + SPREAD
139 999 975	22.51%	BANK OF AMERICA SECURITIES EUROPE, FRANCE	USD	25/02/2027	PERFORMANCE OF BASKET OF SHARES (*)	USD-SOFR + SPREAD
608 350 129	97.83%	BNP PARIBAS PARIS, FRANCE	USD	09/03/2027	USD-SOFR + SPREAD	BNP Paribas Exane Clean Energy Opportunities (BNPIECLO Index)
334 999 853	53.87%	SOCIÉTÉ GÉNÉRALE PARIS, FRANCE	USD	09/03/2027	PERFORMANCE OF BASKET OF SHARES (*)	USD-SOFR + SPREAD
					Net unrealised gain (in USD)	1 529 931

THEAM QUANT

Notes to the financial statements at 30/06/2026

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

ADOBE INCORPORATED	ELI LILLY & CO	OTIS WORLDWIDE CORPORATION
ADVANCED MICRO DEVICES	FASTENAL CO	PALO ALTO NETWORKS INC
ALPHABET INCORPORATED - C	FISERV INC	PEPSICO INC
AMGEN INCORPORATED	FLEX LTD	PFIZER INCORPORATED
APPLE INC	FORTINET INCORPORATED	REGENCY CENTERS CORP
APPLIED MATERIALS INCORPORATED	FOX CORP - B	ROPER TECHNOLOGIES INC
ARCH CAPITAL GROUP LTD	GENERAL MOTORS CO	SERVICENOW INCORPORATED
AUTODESK INCORPORATED	GOLDMAN SACHS GROUP INCORPORATED	STARBUCKS CORPORATION
AUTOZONE INCORPORATED	HUNT (JB) TRANSPRT SVCS INC	SYNOPSYS INCORPORATED
BANK OF NEW YORK MELLON CORP	INTERCONTINENTAL EXCHANGE INC	TAKE-TWO INTERACTIVE SOFTWARE
BOOKING HOLDINGS INC	INTUITIVE SURGICAL INCORPORATED	TERADYNE INC
CADENCE DESIGN SYS INCORPORATED	KIMBERLY-CLARK CORP	TJX COMPANIES INCORPORATED
CENTENE CORPORATION	MCKESSON CORPORATION	TRUIST FINANCIAL CORP
CINTAS CORPORATION	MERCADOLIBRE INC	UNITED CONTINENTAL HOLDINGS
CITIGROUP INC	METTLER - TOLEDO INTERNATIONAL	VERTEX PHARMACEUTICALS INCORPORATED
CONSTELLATION ENERGY	MICROSOFT CORPORATION	WORKDAY INC - A
COPART INCORPORATED	MONGODB INC	WR BERKLEY CORP
COSTCO WHOLESALE CORPORATION	MORGAN STANLEY	YUM BRANDS INC
CREDO TECHNOLOGY GROUP HOLDING	NVIDIA CORPORATION	ZOETIS INCORPORATED
CROWDSTRIKE HOLDINGS INCORPORATED - A	NVR INCORPORATED	ZOOM VIDEO COMMUNICATIONS-A
CUMMINS INCORPORATED	NXP SEMICONDUCTORS NV	ZSCALER INC
DEXCOM INC	ON SEMICONDUCTOR CORPORATION	

THEAM QUANT

Notes to the financial statements at 30/06/2026

THEAM Quant - Nuclear Opportunities

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
234 288 494	103.36%	BNP PARIBAS PARIS, FRANCE	USD	01/03/2027	USD-SOFR + SPREAD	BNP Paribas Exane Nuclear Energy Opportunities Index (Bloomberg: BNPIENUO Index) (Bloomberg: BNPIEHLO Index)
144 999 986	63.97%	BANK OF AMERICA SECURITIES EUROPE, FRANCE	USD	01/03/2027	PERFORMANCE OF BASKET OF SHARES (*)	USD-SOFR + SPREAD
74 106 014	32.69%	JP MORGAN SECURITIES LIMITED, UNITED KINGDOM	USD	11/03/2027	PERFORMANCE OF BASKET OF SHARES (*)	USD-SOFR + SPREAD
					Net unrealised loss (in USD)	(17 332 133)

THEAM QUANT

Notes to the financial statements at 30/06/2026

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

AMGEN INCORPORATED	IDEXX LABORATORIES INCORPORATED	ON SEMICONDUCTOR CORPORATION
APPLE INC	INCYTE CORP	PALO ALTO NETWORKS INC
APPLIED MATERIALS INCORPORATED	INTEL CORPORATION	PAYCHEX INC
AUTODESK INCORPORATED	INTUITIVE SURGICAL INCORPORATED	SCHWAB (CHARLES) CORP
AUTOZONE INCORPORATED	KEYSIGHT TECHNOLOGIES INCORPORATED - W/I	SYNOPSYS INCORPORATED
CITIGROUP INC	KLA TENCOR CORPORATION	TERADYNE INC
COCA-COLA EUROPACIFIC PARTNERS PLC	MCKESSON CORPORATION	TEXAS INSTRUMENTS INCORPORATED
COSTCO WHOLESALE CORPORATION	MERCADOLIBRE INC	THE COCA-COLA COMPANY
CREDO TECHNOLOGY GROUP HOLDING	METTLER - TOLEDO INTERNATIONAL	TOAST INC - A
CVS HEALTH CORP	MICROSOFT CORPORATION	TWILIO INC - A
DEXCOM INC	MONGODB INC	ULTA BEAUTY INC
EQUINIX INC	MORGAN STANLEY	VERTEX PHARMACEUTICALS INCORPORATED
FASTENAL CO	NEUROCRINE BIOSCIENCES INC	WALMART INC
FIRST SOLAR INC	NVIDIA CORPORATION	WORKDAY INC - A
FORTINET INCORPORATED	NVR INCORPORATED	ZSCALER INC
GOLDMAN SACHS GROUP INCORPORATED		

THEAM Quant - Tactical Europe Equities

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
265 219 399	97.68%	BNP PARIBAS PARIS, FRANCE	EUR	18/12/2026	EUR - ESTR +SPREAD	UBP Tactical Equities TR EUR Index (Bloomberg: BNPIJSCC Index)
258 261 481	95.12%	BNP PARIBAS PARIS, FRANCE	EUR	18/12/2026	PERFORMANCE OF BASKET OF SHARES (*)	EUR- ESTR + SPREAD
					Net unrealised gain (in EUR)	6 099 166

THEAM QUANT

Notes to the financial statements at 30/06/2026

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

ALPHABET INCORPORATED - A	CUMMINS INCORPORATED	NEWMONT MINING
AMAZON.COM INC	ELECTRONIC ARTS INCORPORATED	NVIDIA CORPORATION
AMERICAN TOWER CORP - A	ELI LILLY & CO	PALANTIR TECHNOLOGIES INC - A
AMPHENOL CORPORATION - A	EXXON MOBIL CORPORATION	SANDISK CORP
APPLE INC	INTEL CORPORATION	TESLA INCORPORATED
AUTOMATIC DATA PROCESSING	JOHNSON & JOHNSON	TEXAS INSTRUMENTS INCORPORATED
BOOKING HOLDINGS INC	MICROCHIP TECHNOLOGY INCORPORATED	ULTA BEAUTY INC
BROADCOM INC	MICROSOFT CORPORATION	WALMART INC
CROWDSTRIKE HOLDINGS INCORPORATED - A	NASDAQ OMX GROUP	WR BERKLEY CORP

THEAM Quant - Tactical US Equities

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
790 332 830	94.80%	BNP PARIBAS PARIS, FRANCE	USD	23/12/2026	USD-SOFR + SPREAD	UBP TACTICAL EQUITIES TR USD INDEX (ENHAUTE1 INDEX)
782 861 807	93.90%	BNP PARIBAS PARIS, FRANCE	USD	23/12/2026	PERFORMANCE OF BASKET OF SHARES (*)	USD-SOFR + SPREAD
					Net unrealised gain (in USD)	25 229 809

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

ADVANCED MICRO DEVICES	CITIGROUP INC	NETFLIX INC
ALPHABET INCORPORATED - A	COPART INCORPORATED	NVIDIA CORPORATION
AMAZON.COM INC	COSTCO WHOLESALE CORPORATION	PALANTIR TECHNOLOGIES INC - A
APPLE INC	CUMMINS INCORPORATED	PEPSICO INC
APPLIED MATERIALS INCORPORATED	DECKERS OUTDOOR CORPORATION	SANDISK CORP
ARISTA NETWORKS INC	ELI LILLY & CO	TERADYNE INC
BANK OF AMERICA CORPORATION	FOX CORP - B	TESLA INCORPORATED
BLACKSTONE GROUP INC/THE-A	INTEL CORPORATION	T-MOBILE US INC
BOOKING HOLDINGS INC	JOHNSON & JOHNSON	VISA INCORPORATED - A
BOSTON SCIENTIFIC	MICROCHIP TECHNOLOGY INCORPORATED	WALMART INC
BROADCOM INC	MICROSOFT CORPORATION	WATERS CORPORATION

THEAM QUANT

Notes to the financial statements at 30/06/2026

THEAM Quant - Transatlantic Target Premium

Nominal	% of net assets engaged	Counterparty	Currency	Maturity	Sub-fund paid	Sub-fund received
68 405 894	87.85%	BANK OF AMERICA SECURITIES EUROPE, FRANCE	EUR	14/10/2026	PERFORMANCE OF BASKET OF SHARES (*)	EUR- ESTR + SPREAD
73 047 287	93.81%	BNP PARIBAS PARIS, FRANCE	EUR	14/10/2026	-	BNP Paribas TIER Atlantic Basket Index ER Index
					Net unrealised gain (in EUR)	3 447 216

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

APPLIED MATERIALS INCORPORATED	FORD MOTOR CO	ON SEMICONDUCTOR CORPORATION
ARCH CAPITAL GROUP LTD	GOLDMAN SACHS GROUP INCORPORATED	PINNACLE FINANCIAL PARTNERS
AUTODESK INCORPORATED	HUBSPOT INC	TERADYNE INC
AUTOZONE INCORPORATED	HUNT (JB) TRANSPRT SVCS INC	TEXAS INSTRUMENTS INCORPORATED
CITIGROUP INC	KEYSIGHT TECHNOLOGIES INCORPORATED - W/I	THE COOPER COMPANIES
COPART INCORPORATED	MARSH & MCLENNAN COS	TJX COMPANIES INCORPORATED
COSTCO WHOLESALE CORPORATION	METTLER - TOLEDO INTERNATIONAL	TRUIST FINANCIAL CORP
CREDO TECHNOLOGY GROUP HOLDING	MONDAY.COM LIMITED	VERISIGN INCORPORATED
EDWARDS LIFESCIENCES CORPORATION	MONGODB INC	WR BERKLEY CORP
ESTEE LAUDER COMPANIES - A	NVR INCORPORATED	ZOOM VIDEO COMMUNICATIONS-A
FASTENAL CO		

Counterparties to Swaps contracts:

Bank of America Securities Europe, France
 Barclays Bank Ireland Plc, Ireland
 Barclays Bank Ireland, France
 BNP Paribas Paris, France
 BNP Paribas SA, France
 BNP Paribas, France
 JP Morgan Securities Limited, United Kingdom
 Société Générale Paris, France

Notes to the financial statements at 30/06/2026

Note 12 - Global overview of collateral

As at 30 June 2026, 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	500 000	Cash
THEAM Quant - Cross Asset High Focus	EUR	1 750 000	Cash
THEAM Quant - Equity Europe Climate Care Protection 90%	EUR	2 340 000	Cash
THEAM Quant - Equity Europe Dynamic Factor Defensive	EUR	3 490 000	Cash
THEAM Quant - Equity Europe GURU	EUR	6 460 000	Cash
THEAM Quant - Equity Eurozone GURU	EUR	76 190 000	Cash
THEAM Quant - Equity Eurozone Income Defensive	EUR	660 000	Cash
THEAM Quant - Equity US GURU	USD	1 165 000	Cash
THEAM Quant - Equity US Premium Income	USD	500 000	Cash
THEAM Quant - Equity World DEFI	USD	69 000	Cash
THEAM Quant - Equity World DEFI Market Neutral	USD	912 188	Cash
THEAM Quant - Equity World GURU	USD	910 000	Cash
THEAM Quant - Europe Target Premium	EUR	80 000	Cash
THEAM Quant - Future Materials Opportunities	USD	5 294 000	Cash
THEAM Quant - New Energy Opportunities	USD	17 431 768	Cash
THEAM Quant - Nuclear Opportunities	USD	18 446 866	Cash
THEAM Quant - Transatlantic Target Premium	EUR	360 000	Cash

As at 30 June 2026, 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	1 822 000	Cash
THEAM Quant - Cross Asset Alternatives	EUR	340 000	Cash
THEAM Quant - Cross Asset High Focus	EUR	1 920 000	Cash
THEAM Quant - Equity Europe Climate Care PAB	EUR	2 510 000	Cash
THEAM Quant - Equity Europe Dynamic Factor Defensive	EUR	4 420 000	Cash
THEAM Quant - Equity Europe GURU	EUR	300 000	Cash
THEAM Quant - Equity Eurozone GURU	EUR	87 600 000	Cash
THEAM Quant - Equity Eurozone Income Defensive	EUR	1 370 000	Cash
THEAM Quant - Equity US GURU	USD	13 225 000	Cash
THEAM Quant - Equity US Premium Income	USD	154 000	Cash
THEAM Quant - Equity World Climate Care	USD	4 094 000	Cash
THEAM Quant - Equity World DEFI Market Neutral	USD	410 000	Cash
THEAM Quant - Equity World GURU	USD	27 043 000	Cash
THEAM Quant - Europe Target Premium	EUR	2 260 000	Cash
THEAM Quant - Healthy Living Opportunities	USD	3 540 000	Cash
THEAM Quant - Multi Asset Diversified	EUR	570 000	Cash
THEAM Quant - Multi Asset Diversified Defensive	EUR	250 000	Cash

Notes to the financial statements at 30/06/2026

Sub-fund	Currency	OTC collateral	Type of collateral
THEAM Quant - New Energy Opportunities	USD	2 420 000	Cash
THEAM Quant - Tactical Europe Equities (launched on 13 January 2026)	EUR	6 680 000	Cash
THEAM Quant - Tactical US Equities	USD	27 335 000	Cash
THEAM Quant - Transatlantic Target Premium	EUR	4 440 000	Cash

Note 13 - Changes in the composition of the securities portfolio

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

Note 14 - List of Investment managers

As at 30 June 2026, all opened sub-funds are managed by BNP PARIBAS ASSET MANAGEMENT Europe.

But for the sub-funds Tactical Europe Equities (launched on 13 January 2026) and Tactical US Equities a partial delegation is in place to Union Bancaire Privée, UBP SA.

Note 15 - Transaction fees

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

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

Note 16 - Tax reclaims as part of the Aberdeen/Fokus Bank Project

In several European Union member states, community law grants undertakings for collective investments (UCIs) the right to file claims with a view to recovering taxes they have been unjustly forced to pay. When one member state imposes a greater tax burden on a foreign UCI than on a resident UCI, this constitutes discrimination under community law.

This principle was confirmed by the ruling of the Court of Justice of the European Union (CJEU) in the "Aberdeen" case (18 June 2009). This ruling acknowledges that a non-resident UCI can be subject to discriminatory taxation, which constitutes an obstacle to freedom of establishment and/or the free movement of capital. Other CJEU rulings have subsequently confirmed this jurisprudence. Key examples are the rulings in the Santander (10 May 2010) and Emerging Markets (10 April 2014) cases regarding French and Polish tax legislation, respectively.

In light of this jurisprudence and in order to safeguard the right of UCIs to receive tax rebates, the Management Company has decided to file claims with the tax authorities in several member states whose discriminatory legislation fails to comply with community law. Preliminary studies will be carried out to determine whether or not the claims are viable, i.e. for which funds, in which member states and over what period of time it is necessary to request a rebate.

To date, there is no European legislation establishing a uniform framework for this type of claim. As a result, the time taken to receive a rebate and the complexity of the procedure vary depending on the member state in question. This means that it is necessary to constantly monitor developments in this regard.

Due to the uncertainty of the recoverability of the amounts, no accrual is recorded and it is booked under the caption "Income on investments and assets, net" when received

Notes to the financial statements at 30/06/2026

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 PAB
 THEAM Quant - Equity Europe Dynamic Factor Defensive
 THEAM Quant - Equity Europe GURU
 THEAM Quant - Equity Eurozone GURU
 THEAM Quant - Equity Eurozone Income Defensive
 THEAM Quant - Europe Target Premium
 THEAM Quant - Multi Asset Diversified

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	1 822 000	Less than one day	BNP PARIBAS SA	N/A	No
J.P. MORGAN SE	Cash	USD	500 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		USD	2 322 000				

THEAM Quant - Cross Asset Alternatives

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

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	1 030 000	Less than one day	N/A	Pooled	N/A
BNP PARIBAS	Cash	EUR	1 920 000	Less than one day	BNP PARIBAS SA	N/A	No
BANK OF AMERICA - MERRIL LYNCH	Cash	EUR	720 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		EUR	3 670 000				

THEAM QUANT

Notes to the financial statements at 30/06/2026

THEAM Quant - Equity Europe Climate Care PAB

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	2 510 000	Less than one day	BNP PARIBAS SA	N/A	No
Total (absolute value)		EUR	2 510 000				

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	2 340 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		EUR	2 340 000				

THEAM Quant - Equity Europe Dynamic 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	4 420 000	Less than one day	BNP PARIBAS SA	N/A	No
BANK OF AMERICA - MERRIL LYNCH	Cash	EUR	3 490 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		EUR	7 910 000				

THEAM Quant - Equity Europe GURU

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	6 460 000	Less than one day	N/A	Pooled	N/A
BANK OF AMERICA - MERRIL LYNCH	Cash	EUR	300 000	Less than one day	BNP PARIBAS SA	N/A	No
Total (absolute value)		EUR	6 760 000				

THEAM Quant - Equity Eurozone GURU

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	87 600 000	Less than one day	BNP PARIBAS SA	N/A	No
J.P. MORGAN SE	Cash	EUR	70 510 000	Less than one day	N/A	Pooled	N/A
BANK OF AMERICA - MERRIL LYNCH	Cash	EUR	5 680 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		EUR	163 790 000				

THEAM QUANT

Notes to the financial statements at 30/06/2026

THEAM Quant - Equity Eurozone Income Defensive

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	1 370 000	Less than one day	BNP PARIBAS SA	N/A	No
BANK OF AMERICA - MERRIL LYNCH	Cash	EUR	660 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		EUR	2 030 000				

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	13 225 000	Less than one day	BNP PARIBAS SA	N/A	No
BANK OF AMERICA - MERRIL LYNCH	Cash	USD	1 165 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		USD	14 390 000				

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	154 000	Less than one day	BNP PARIBAS SA	N/A	No
BARCLAYS BANK IRELAND PLC	Cash	USD	500 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		USD	654 000				

THEAM Quant - Equity World 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	USD	2 475 000	Less than one day	BNP PARIBAS SA	N/A	No
BARCLAYS BANK IRELAND PLC	Cash	USD	1 619 000	Less than one day	BNP PARIBAS SA	N/A	No
Total (absolute value)		USD	4 094 000				

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	69 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		USD	69 000				

THEAM QUANT

Notes to the financial statements at 30/06/2026

THEAM Quant - Equity World DEFI Market Neutral

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	USD	912 188	Less than one day	N/A	Pooled	N/A
J.P. MORGAN SE	Cash	USD	410 000	Less than one day	BNP PARIBAS SA	N/A	No
Total (absolute value)		USD	1 322 188				

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	26 093 000	Less than one day	BNP PARIBAS SA	N/A	No
BARCLAYS BANK IRELAND PLC	Cash	USD	950 000	Less than one day	BNP PARIBAS SA	N/A	No
J.P. MORGAN SE	Cash	USD	910 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		USD	27 953 000				

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	80 000	Less than one day	N/A	Pooled	N/A
J.P. MORGAN SE	Cash	EUR	2 260 000	Less than one day	BNP PARIBAS SA	N/A	No
Total (absolute value)		EUR	2 340 000				

THEAM Quant - Future Materials 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	5 294 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		USD	5 294 000				

THEAM Quant - Healthy Living 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	3 000 000	Less than one day	BNP PARIBAS SA	N/A	No
BARCLAYS BANK IRELAND PLC	Cash	USD	540 000	Less than one day	BNP PARIBAS SA	N/A	No
Total (absolute value)		USD	3 540 000				

THEAM QUANT

Notes to the financial statements at 30/06/2026

THEAM Quant - Multi Asset Diversified

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	300 000	Less than one day	BNP PARIBAS SA	N/A	No
J.P. MORGAN SE	Cash	EUR	270 000	Less than one day	BNP PARIBAS SA	N/A	No
Total (absolute value)		EUR	570 000				

THEAM Quant - Multi Asset Diversified Defensive

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

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	3 279 000	Less than one day	N/A	Pooled	N/A
BNP PARIBAS	Cash	USD	1 040 000	Less than one day	BNP PARIBAS SA	N/A	No
JP MORGAN CHASE BANK	Cash	USD	314 000	Less than one day	N/A	Pooled	N/A
BANK OF AMERICA - MERRIL LYNCH	Cash	USD	13 838 768	Less than one day	N/A	Pooled	N/A
SOCIETE GENERALE	Cash	USD	1 380 000	Less than one day	BNP PARIBAS SA	N/A	No
Total (absolute value)		USD	19 851 768				

THEAM Quant - Nuclear 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	12 282 000	Less than one day	N/A	Pooled	N/A
JP MORGAN CHASE BANK	Cash	USD	2 943 866	Less than one day	N/A	Pooled	N/A
BANK OF AMERICA - MERRIL LYNCH	Cash	USD	3 221 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		USD	18 446 866				

THEAM QUANT

Notes to the financial statements at 30/06/2026

THEAM Quant - Tactical Europe Equities

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	6 680 000	Less than one day	BNP PARIBAS SA	N/A	No
Total (absolute value)		EUR	6 680 000				

THEAM Quant - Tactical US Equities

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	USD	27 335 000	Less than one day	BNP PARIBAS SA	N/A	No
Total (absolute value)		USD	27 335 000				

THEAM Quant - Transatlantic Target Premium

Counterparty name	Type	Sub-fund Currency	Market Value (absolute value)	Maturity	Safekeeping of collateral received	Safekeeping of collateral granted	Reinvestment
BNP PARIBAS	Cash	EUR	4 440 000	Less than one day	BNP PARIBAS SA	N/A	No
BANK OF AMERICA - MERRIL LYNCH	Cash	EUR	360 000	Less than one day	N/A	Pooled	N/A
Total (absolute value)		EUR	4 800 000				

No collateral received or granted from 1 January 2026 to 30 June 2026 for the sub-funds:

THEAM Quant - Equity Japan Climate Care

THEAM Quant - Equity World Employee Scheme III

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 event

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. In particular, since 24 February 2022, the Board of Directors has been very attentive to the consequences of the conflict between Russia and Ukraine.

VIEWPOINT



BNP PARIBAS
ASSET MANAGEMENT

The sustainable
investor for a
changing world