



THEAM QUANT – MULTI ASSET DIVERSIFIED DEFENSIVE

NOTICE TO SHAREHOLDERS | MAY 2023

The sub-fund Multi Asset Diversified Defensive of the THEAM Quant SICAV is exposed to the following financial indices:

INDEX NAME	Bloomberg Ticker
BNP PARIBAS INVESTMENT GRADE EUROPE 5Y CREDIT INDEX	BNPXCEB5 Index
BNP PARIBAS HIGH YIELD EUROPE 5Y CREDIT INDEX	BNPXCEX5 Index
BNP PARIBAS INVESTMENT GRADE US 5Y CREDIT INDEX	BNPXCIG5 Index
BNP PARIBAS HIGH YIELD US 5Y CREDIT INDEX	BNPXCHY5 Index

COMPOSITION, CALCULATION METHODS AND COSTS

- Investors are invited to consult the dedicated page of each index on the following respective links for a complete breakdown of the indices and performance information:
 - <https://indx.bnpparibas.com/Strategy/Index?pid=5njh0J0wsEODYrcEIFXxYA%3D%3D&subid=uKt8w49KhmHboiw21%2BB3kg%3D%3D>
 - <https://indx.bnpparibas.com/Strategy/Index?pid=Uqxc71nFUW8VlDrCQrILKQ%3D%3D&subid=%2F%2FarylaeIsr6F3L5L4m%2F6w%3D%3D>
 - <https://indx.bnpparibas.com/Strategy/Index?pid=4EnUyX458mRMZ8Yaqg0lTw%3D%3D&subid=IJFYWDvlszibfEaV%2B2MoYA%3D%3D>
 - <https://indx.bnpparibas.com/Strategy/Index?pid=akpRiqqQBlecl4iSN%2FYMLw%3D%3D&subid=X2vNS3XTa%2Ffg2w%2F7RIYGVg%3D%3D>
- The calculation methods and incorporated costs of the indices are available directly at respectively ¹ : <https://indx.bnpparibas.com/nr/> + BNPXCEB5.pdf, BNPXCEX5.pdf, BNPXCIG5.pdf, BNPXCHY5.pdf.

⁽¹⁾ For instance <https://indx.bnpparibas.com/nr/BNPXCEB5.pdf>