



Unaudited semi-annual report
Cleome Index

30 June 2023

01.01.2023 – 30.06.2023
SICAV under Luxembourg Law
R.C.S. Luxembourg B-72234



Cleome Index

SICAV under Luxembourg Law

Unaudited semi-annual report for the period
from January 1, 2023 to June 30, 2023



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Administration of the SICAV

Chairman

Tanguy DE VILLENFAGNE
Advisor to the Group Strategic Committee
Candriam

Directors

Isabelle CABIE
Global Head of Corporate Sustainability
Candriam

Thierry BLONDEAU
Independent Director

Catherine DELANGHE
Independent Director

Vincent HAMELINK (until 19 april 2023)
Member of the Group Strategic Committee
Candriam

Aurore PELLE (since 20 april 2023)
Senior Internal Auditor
Candriam

Myriam VANNESTE
Global Head of Product Management
Candriam

Implementation of the **Portfolio Management** activities is performed by Candriam and/or by one or more of its branches:

Candriam - Belgian Branch
58, Avenue des Arts
B-1000 Brussels

Candriam Succursale française
40, rue Washington
F-75408 Paris Cedex 08

Candriam – UK Establishment
Aldersgate Street 200, London EC1A 4 HD

“Réviseur d’entreprises agréé”

PricewaterhouseCoopers, Société coopérative
2, Rue Gerhard Mercator
L-2182 Luxembourg

Registered Office

5, Allée Scheffer
L-2520 Luxembourg

Depositary and Principal Paying Agent

CACEIS Bank, Luxembourg Branch
5, Allée Scheffer
L-2520 Luxembourg

Management Company

Candriam
SERENITY - Bloc B
19-21, Route d’Arlon
L-8009 Strassen

The functions of **Administrative Agent**, **Domiciliary Agent** and **Transfer Agent** (including **the Register Holding** business) are delegated to:

CACEIS Bank, Luxembourg Branch
5, Allée Scheffer
L-2520 Luxembourg



Details about the SICAV

The SICAV publishes a detailed annual report on its activities, the assets under management. The report includes a statement of net assets consolidated and a statement of changes in net assets consolidated expressed in EUR, investment portfolio of each sub-fund and the audit report. This report is available at the registered office of the SICAV and at the registered office of the banks designated to provide financial services in the countries in which the SICAV is sold.

Furthermore, every six months a report is issued containing notably the composition of the portfolio, the number of shares in circulation and the number of shares issued or repurchased since the date of the previous report.

The shares are only available in registered form.

The Annual General Meeting of Shareholders of the SICAV is held each year at the registered office of the SICAV or at any other place in Luxembourg as specified in the convening notice. It shall take place within 6 months after the financial year-end.

Notice for all general meetings is sent to all registered shareholders by mail at their address specified in the share registrar, at least 8 days before the General Meeting. These notices will state the time and place of the general meeting and the conditions of admission, the agenda and the requirements under Luxembourg law as regards the required quorum and majority.

In addition, notice shall be published in the "Recueil électronique des sociétés et associations" ("RESA") of the Grand Duchy of Luxembourg and in a Luxembourg newspaper the "Luxemburger Wort" as well as in the press of the countries where the SICAV is marketed if the legislation so requires.

The financial year of the SICAV ends on December 31, of each year.

The net asset value per share of each share class of each sub-fund, the subscription, redemption or conversion's price of each share class of each sub-fund may be obtained from the registered office of the SICAV and from the banks designated to provide financial services in the countries where the shares of the SICAV are distributed.

The prospectus, Key Information Documents for packaged retail and insurance-based investment products (PRIIPs), the SICAV's Articles of Incorporation and financial reports are available to the public free of charge, at the SICAV's registered office.



Statement of net assets as at June 30, 2023

		Cleome Index EMU Equities	Cleome Index Euro Corporate Bonds	Cleome Index Euro Government Bonds
		EUR	EUR	EUR
Assets				
Investment portfolio at market value	2a	186,917,388	353,743,187	166,105,044
Cash at bank and broker	10	212,527	6,724,122	666,560
Receivable for investments sold		0	0	488,950
Receivable on subscriptions		139,467	25,460	12,648
Interest and dividends receivable, net		96,262	3,258,126	1,610,671
Net unrealised appreciation on forward foreign exchange contracts	2f	0	0	0
Net unrealised appreciation on futures	2e	0	28,800	0
Other assets		476,341	0	0
Total assets		187,841,985	363,779,695	168,883,873
Liabilities				
Bank overdraft		0	0	0
Payable on investments purchased		0	0	1,137,955
Payable on redemptions		37,375	147,446	52,669
Management fees payable	3	18,006	19,949	9,367
Distribution fees payable	4	0	40,798	0
Operating and Administrative Expenses payable	5	15,184	24,886	8,860
Other liabilities		0	0	0
Total liabilities		70,565	233,079	1,208,851
Total net assets		187,771,420	363,546,616	167,675,022



Statement of net assets as at June 30, 2023

		Cleome Index Euro Long Term Bonds	Cleome Index Euro Short Term Bonds	Cleome Index Euro Europe Equities
		EUR	EUR	EUR
Assets				
Investment portfolio at market value	2a	7,300,299	65,990,705	1,142,003,696
Cash at bank and broker	10	63,453	180,231	803,590
Receivable for investments sold		0	7,056,830	0
Receivable on subscriptions		0	0	778,300
Interest and dividends receivable, net		99,512	368,398	1,467,066
Net unrealised appreciation on forward foreign exchange contracts	2f	0	0	0
Net unrealised appreciation on futures	2e	0	0	0
Other assets		0	0	433,227
Total assets		7,463,264	73,596,164	1,145,485,879
Liabilities				
Bank overdraft		0	0	132,927
Payable on investments purchased		14,790	2,156,164	0
Payable on redemptions		1,977	5,009,311	850,816
Management fees payable	3	1,818	5,805	51,447
Distribution fees payable	4	48,678	15,549	172,804
Operating and Administrative Expenses payable	5	691	3,328	95,534
Other liabilities		0	0	105
Total liabilities		67,954	7,190,157	1,303,633
Total net assets		7,395,310	66,406,007	1,144,182,246



Statement of net assets as at June 30, 2023

		Cleome Index USA Equities	Cleome Index World Equities	Combined
		USD	EUR	EUR
Assets				
Investment portfolio at market value	2a	1,871,673,889	119,678,445	3,757,296,866
Cash at bank and broker	10	29,979	228,387	8,906,348
Receivable for investments sold		7,557,767	0	14,473,156
Receivable on subscriptions		6,753,482	247,895	7,393,946
Interest and dividends receivable, net		1,403,486	110,704	8,297,161
Net unrealised appreciation on forward foreign exchange contracts	2f	203,180	0	186,233
Net unrealised appreciation on futures	2e	0	0	28,800
Other assets		41	74,021	983,627
Total assets		1,887,621,824	120,339,452	3,797,566,137
Liabilities				
Bank overdraft		5,992,101	3,015	5,628,244
Payable on investments purchased		0	331,975	3,640,884
Payable on redemptions		4,037,714	21,504	9,822,027
Management fees payable	3	78,384	14,332	192,570
Distribution fees payable	4	48,379	0	322,173
Operating and Administrative Expenses payable	5	245,317	9,967	383,305
Other liabilities		0	0	105
Total liabilities		10,401,895	380,793	19,989,308
Total net assets		1,877,219,929	119,958,659	3,777,576,829



Statement of changes in net assets for the period ended June 30, 2023

		Cleome Index EMU Equities	Cleome Index Euro Corporate Bonds	Cleome Index Euro Government Bonds
		EUR	EUR	EUR
Net assets at the beginning of the period		180,810,724	232,512,812	118,241,839
Income				
Dividends, net		4,247,520	0	0
Interest on bonds and money market instruments, net		0	2,741,827	1,453,723
Interest on securities lending	7	15,009	19,583	10,311
Bank interest		5,238	47,813	7,111
Other income		126	499	80
Total income		4,267,893	2,809,722	1,471,225
Expenses				
Management fees	3	117,147	98,994	47,974
Operating and Administrative Expenses	5	90,204	119,805	41,898
Distribution fees	4	0	26,729	0
Depositary fees	5	4,179	6,635	3,082
Transaction costs	2g	39,126	868	0
Bank interest		0	0	0
Other expenses		7	0	0
Total expenses		250,663	253,031	92,954
Net income / (loss) from investments		4,017,230	2,556,691	1,378,271
Net realised gain / (loss) on sales of investments	2b	4,923,599	(1,929,529)	(1,913,099)
Net realised gain / (loss) on forward foreign exchange contracts	2f	0	0	0
Net realised gain / (loss) on futures	2e	0	186,870	0
Net realised gain / (loss) on foreign exchange		(103)	216	(1)
Net realised gain / (loss)		8,940,726	814,248	(534,829)
Change in net unrealised appreciation / depreciation on investments	2a	18,573,540	4,345,249	3,498,329
Change in net unrealised appreciation / depreciation on forward foreign exchange contracts	2f	0	0	0
Change in net unrealised appreciation / depreciation on futures	2e	0	(144,330)	0
Net increase / (decrease) in net assets as a result of operations		27,514,266	5,015,167	2,963,500
Evolution of the capital				
Subscriptions of shares		25,570,179	148,721,346	51,705,092
Redemptions of shares		(46,050,423)	(21,673,188)	(5,132,408)
Dividends distributed		(73,326)	(1,029,521)	(103,001)
Currency translation		0	0	0
Net assets at the end of the period		187,771,420	363,546,616	167,675,022



Statement of changes in net assets for the period ended June 30, 2023

		Cleome Index Euro Long Term Bonds	Cleome Index Euro Short Term Bonds	Cleome Index Euro Europe Equities
		EUR	EUR	EUR
Net assets at the beginning of the period		7,547,273	100,619,204	934,751,146
Income				
Dividends, net		0	0	24,736,599
Interest on bonds and money market instruments, net		110,986	642,420	0
Interest on securities lending	7	214	7,503	89,259
Bank interest		539	8,493	14,948
Other income		4	157	597
Total income		111,743	658,573	24,841,403
Expenses				
Management fees	3	11,154	42,592	311,468
Operating and Administrative Expenses	5	4,075	23,112	533,761
Distribution fees	4	31,227	10,114	116,389
Depository fees	5	165	1,972	24,235
Transaction costs	2g	0	0	389,570
Bank interest		0	0	15,115
Other expenses		0	0	5
Total expenses		46,621	77,790	1,390,543
Net income / (loss) from investments		65,122	580,783	23,450,860
Net realised gain / (loss) on sales of investments	2b	(442,156)	(3,274,270)	10,051,021
Net realised gain / (loss) on forward foreign exchange contracts	2f	0	0	0
Net realised gain / (loss) on futures	2e	0	0	0
Net realised gain / (loss) on foreign exchange		(1)	(1)	(311,810)
Net realised gain / (loss)		(377,035)	(2,693,488)	33,190,071
Change in net unrealised appreciation / depreciation on investments	2a	710,753	3,314,947	77,336,279
Change in net unrealised appreciation / depreciation on forward foreign exchange contracts	2f	0	0	0
Change in net unrealised appreciation / depreciation on futures	2e	0	0	0
Net increase / (decrease) in net assets as a result of operations		333,718	621,459	110,526,350
Evolution of the capital				
Subscriptions of shares		133,074	466,619	247,864,883
Redemptions of shares		(618,755)	(35,301,275)	(143,017,174)
Dividends distributed		0	0	(5,942,959)
Currency translation		0	0	0
Net assets at the end of the period		7,395,310	66,406,007	1,144,182,246



Statement of changes in net assets for the period ended June 30, 2023

		Cleome Index USA Equities	Cleome Index World Equities	Combined
		USD	EUR	EUR
Net assets at the beginning of the period		1,495,356,039	112,003,755	3,087,616,795
Income				
Dividends, net		10,322,557	1,155,350	39,601,024
Interest on bonds and money market instruments, net		0	0	4,948,956
Interest on securities lending	7	17,007	2,258	159,725
Bank interest		15,832	2,081	100,734
Other income		0	103	1,566
Total income		10,355,396	1,159,792	44,812,005
Expenses				
Management fees	3	446,198	82,527	1,120,837
Operating and Administrative Expenses	5	824,152	55,357	1,623,622
Distribution fees	4	100,213	0	276,313
Depository fees	5	38,110	2,534	77,733
Transaction costs	2g	79,358	9,105	511,408
Bank interest		21,579	932	35,826
Other expenses		72	30	108
Total expenses		1,509,682	150,485	3,645,847
Net income / (loss) from investments		8,845,714	1,009,307	41,166,158
Net realised gain / (loss) on sales of investments	2b	10,354,603	1,676,599	18,583,094
Net realised gain / (loss) on forward foreign exchange contracts	2f	(634,830)	(5,155)	(587,034)
Net realised gain / (loss) on futures	2e	0	0	186,870
Net realised gain / (loss) on foreign exchange		630,294	124,319	390,342
Net realised gain / (loss)		19,195,781	2,805,070	59,739,430
Change in net unrealised appreciation / depreciation on investments	2a	247,427,389	10,919,475	345,488,113
Change in net unrealised appreciation / depreciation on forward foreign exchange contracts	2f	189,184	0	173,404
Change in net unrealised appreciation / depreciation on futures	2e	0	0	(144,330)
Net increase / (decrease) in net assets as a result of operations		266,812,354	13,724,545	405,256,617
Evolution of the capital				
Subscriptions of shares		319,853,420	6,877,761	774,513,491
Redemptions of shares		(204,405,208)	(12,612,741)	(451,761,792)
Dividends distributed		(396,676)	(34,661)	(7,547,057)
Currency translation		0	0	(30,501,225)
Net assets at the end of the period		1,877,219,929	119,958,659	3,777,576,829



Statistics

Cleome Index EMU Equities

Name	ISIN	Share type	Currency	Number of shares outstanding	Net asset value per share as at 30.06.2023	Net asset value per share as at 31.12.2022	Net asset value per share as at 31.12.2021
Total net assets			EUR		187,771,420	180,810,724	226,832,123
C	LU1292953335	Capitalisation	EUR	1,352.00	234.44	203.72	236.03
C	LU1365257788	Distribution	EUR	196.00	203.68	180.59	213.33
I	LU1292953418	Capitalisation	EUR	33,023.00	2,494.62	2,159.38	2,476.94
R	LU1292953509	Capitalisation	EUR	176,640.91	210.25	182.16	209.39
R	LU1718421743	Distribution	EUR	19,718.88	182.73	161.49	189.22
Z	LU1292953764	Capitalisation	EUR	25,549.00	2,516.46	2,176.98	2,494.97

Cleome Index Euro Corporate Bonds

Name	ISIN	Share type	Currency	Number of shares outstanding	Net asset value per share as at 30.06.2023	Net asset value per share as at 31.12.2022	Net asset value per share as at 31.12.2021
Total net assets			EUR		363,546,616	232,512,812	239,459,876
C	LU1542321093	Capitalisation	EUR	4,740.50	142.37	139.66	162.77
C	LU1542321176	Distribution	EUR	1,028.04	101.70	100.49	117.58
I	LU1542321259	Capitalisation	EUR	137,691.88	139.75	136.98	159.37
R2	LU1542321416	Capitalisation	EUR	18,769.46	131.60	129.02	150.18
R2	LU1622416649	Distribution	EUR	1,331,391.62	133.66	131.99	154.23
Y	LU1542321689	Capitalisation	EUR	163,263.78	38.01	37.45	44.04
Z	LU1542321762	Capitalisation	EUR	1,090,403.55	143.88	140.92	163.72

Cleome Index Euro Government Bonds

Name	ISIN	Share type	Currency	Number of shares outstanding	Net asset value per share as at 30.06.2023	Net asset value per share as at 31.12.2022	Net asset value per share as at 31.12.2021
Total net assets			EUR		167,675,022	118,241,839	167,944,525
C	LU1542321929	Capitalisation	EUR	17.54	140.11	136.84	167.65
C	LU1542322141	Distribution	EUR	91.53	151.01	148.21	-
I	LU1542322224	Capitalisation	EUR	38,002.73	1,385.88	1,352.58	1,654.73
R2	LU1542322653	Capitalisation	EUR	12,648.74	136.88	133.63	163.56
R2	LU1622416722	Distribution	EUR	178,109.97	132.50	129.98	159.17
S	LU1933089531	Capitalisation	EUR	42,708.32	1,241.00	1,210.76	1,480.19
Z	LU1542322810	Capitalisation	EUR	26,241.07	1,397.02	1,362.64	1,665.04

Cleome Index Euro Long Term Bonds

Name	ISIN	Share type	Currency	Number of shares outstanding	Net asset value per share as at 30.06.2023	Net asset value per share as at 31.12.2022	Net asset value per share as at 31.12.2021
Total net assets			EUR		7,395,310	7,547,273	14,097,944
C	LU1542323032	Capitalisation	EUR	1.00	133.06	126.60	187.27
I	LU1542323206	Capitalisation	EUR	3.00	1,469.86	1,399.96	2,074.94
Y	LU1542323891	Capitalisation	EUR	142,570.31	51.82	49.62	74.33
Z	LU1542324196	Capitalisation	EUR	2.00	1,494.28	1,422.14	2,104.90

Cleome Index Euro Short Term Bonds

Name	ISIN	Share type	Currency	Number of shares outstanding	Net asset value per share as at 30.06.2023	Net asset value per share as at 31.12.2022	Net asset value per share as at 31.12.2021
Total net assets			EUR		66,406,007	100,619,204	105,761,278
C	LU1542324352	Capitalisation	EUR	1.00	145.29	144.35	150.92
I	LU1542324519	Capitalisation	EUR	10,304.39	1,057.92	1,052.23	1,102.41
V	LU1542324865	Capitalisation	EUR	49,103.00	1,061.53	1,055.61	1,105.51
Y	LU1542324949	Capitalisation	EUR	109,359.15	30.89	30.85	32.58
Z	LU1542325086	Capitalisation	EUR	2.00	1,166.59	1,159.46	1,212.92

Cleome Index Europe Equities

Name	ISIN	Share type	Currency	Number of shares outstanding	Net asset value per share as at 30.06.2023	Net asset value per share as at 31.12.2022	Net asset value per share as at 31.12.2021
Total net assets			EUR		1,144,182,246	934,751,146	905,494,964
C	LU0461106337	Capitalisation	EUR	72,407.60	240.64	216.69	243.50
I	LU0461106683	Capitalisation	EUR	20,301.26	2,564.72	2,300.43	2,560.18
R	LU1006087669	Capitalisation	EUR	586,245.76	169.29	151.98	169.44
R	LU1718421826	Distribution	EUR	9,849.64	182.51	167.87	191.76



Statistics

Cleome Index Europe Equities (continued)

Name	ISIN	Share type	Currency	Number of shares outstanding	Net asset value per share as at 30.06.2023	Net asset value per share as at 31.12.2022	Net asset value per share as at 31.12.2021
V2	LU0438017591	Capitalisation	EUR	44,409.81	2,585.24	2,318.03	2,577.97
Y	LU0102768701	Capitalisation	EUR	421,979.94	53.28	48.09	54.19
Z	LU0479710047	Capitalisation	EUR	256,066.00	2,327.27	2,086.20	2,318.98
Z	LU1379319319	Distribution	EUR	114,509.00	2,099.59	1,928.20	2,195.82

Cleome Index USA Equities

Name	ISIN	Share type	Currency	Number of shares outstanding	Net asset value per share as at 30.06.2023	Net asset value per share as at 31.12.2022	Net asset value per share as at 31.12.2021
Total net assets			USD		1,877,219,929	1,495,356,039	1,532,065,889*
C	LU1006087313	Capitalisation	USD	5,660.35	345.43	297.07	375.75
C	LU1365257515	Distribution	USD	168.00	298.63	259.58	332.27
C - EUR - Hedged	LU2403432581	Capitalisation	EUR	211.79	148.68	129.25	-
C - EUR - Unhedged	LU0461105529	Capitalisation	EUR	3,238.73	519.19	456.44	541.82
I	LU0461105875	Capitalisation	USD	31,681.89	4,106.14	3,517.51	4,406.36
I - EUR - Unhedged	LU2197357747	Capitalisation	EUR	1,990.01	1,760.39	1,541.59	1,812.73
R	LU1718422477	Capitalisation	USD	42,111.14	269.36	230.95	289.83
R	LU1718422550	Distribution	USD	7,098.68	240.83	208.69	265.00
R - EUR - Unhedged	LU1006087586	Capitalisation	EUR	737,940.14	269.35	236.08	278.05
R - EUR - Unhedged	LU1718422394	Distribution	EUR	1,230.00	278.88	246.95	293.82
V	LU0438016601	Capitalisation	USD	400.81	2,451.24	2,099.43	2,628.89
V - EUR - Hedged	LU2403432821	Capitalisation	EUR	13,107.38	1,665.37	1,445.59	-
V - EUR - Unhedged	LU2197358042	Capitalisation	EUR	8,968.26	1,787.32	1,564.86	1,838.98
Y - EUR - Unhedged	LU0102768370	Capitalisation	EUR	217,745.45	82.04	72.31	86.05
Z	LU0644256330	Capitalisation	USD	364,054.07	3,524.39	3,017.36	3,775.29
Z - EUR - Unhedged	LU0479709973	Capitalisation	EUR	20,265.51	5,880.10	5,146.20	6,042.81
Z - EUR - Unhedged	LU1379320085	Distribution	EUR	11,554.00	2,721.36	2,406.19	2,854.17

Cleome Index World Equities

Name	ISIN	Share type	Currency	Number of shares outstanding	Net asset value per share as at 30.06.2023	Net asset value per share as at 31.12.2022	Net asset value per share as at 31.12.2021
Total net assets			EUR		119,958,659	112,003,755	169,772,857
C	LU1365257945	Distribution	EUR	6,158.40	259.91	235.30	277.05
I	LU1292954903	Capitalisation	EUR	29,042.54	3,144.71	2,791.91	3,207.61
R	LU1292955033	Capitalisation	EUR	79,100.46	213.57	189.78	218.43
R	LU1718422634	Distribution	EUR	3,632.24	201.21	181.54	208.95
Z	LU1292955207	Capitalisation	EUR	2,962.87	3,173.63	2,815.92	3,231.31

* Total net assets in EUR : Effective as at January 24, 2022, the reference currency of the sub-fund Cleome Index USA Equities was changed from EUR to USD.



Cleome Index EMU Equities

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
Transferable securities admitted to an official stock exchange listing or dealt in another regulated market				
Shares				
Austria				
ERSTE GROUP BANK AG	13,161	EUR	422,336	0.22
OMV AG	5,043	EUR	195,870	0.10
VERBUND AG	4,111	EUR	301,953	0.16
VOESTALPINE AG	5,773	EUR	189,932	0.10
			1,110,091	0.59
Belgium				
AGEAS NOM	7,885	EUR	292,612	0.16
ANHEUSER-BUSCH INBEV	31,729	EUR	1,644,514	0.88
ELIA SYSTEM OPERATOR SA	2,096	EUR	243,765	0.13
GROUPE BRUXELLES LAMBERT GBL	2,157	EUR	155,649	0.08
KBC GROUPE SA	10,005	EUR	639,520	0.34
SOLVAY	3,016	EUR	308,537	0.16
UCB	7,386	EUR	599,743	0.32
UMICORE SA	10,702	EUR	273,864	0.15
			4,158,204	2.21
Finland				
ELISA CORPORATION -A-	6,655	EUR	325,696	0.17
FORTUM CORP	11,117	EUR	136,350	0.07
KESKO CORP	9,985	EUR	172,241	0.09
KONE -B-	14,945	EUR	714,819	0.38
NESTE	16,969	EUR	598,327	0.32
NOKIA OYJ	247,730	EUR	950,168	0.51
ORION CORPORATION (NEW) -B-	6,638	EUR	252,377	0.13
SAMPO OYJ -A-	14,774	EUR	607,507	0.32
STORA ENSO -R-	27,981	EUR	297,298	0.16
UPM KYMMENE CORP	22,500	EUR	613,575	0.33
WARTSILA CORPORATION -B-	24,450	EUR	252,202	0.13
			4,920,560	2.62
France				
ACCOR SA	6,846	EUR	232,901	0.12
AEROPORTS DE PARIS-ADP-	920	EUR	120,980	0.06
AIR LIQUIDE SA	21,417	EUR	3,516,671	1.87
ALSTOM SA	15,188	EUR	414,936	0.22
AMUNDI SA	2,173	EUR	117,451	0.06
ARKEMA SA	2,186	EUR	188,652	0.10
AXA SA	74,652	EUR	2,017,470	1.07
BIOMERIEUX SA	3,144	EUR	302,201	0.16
BNP PARIBAS SA	45,493	EUR	2,625,856	1.40
BOUYGUES SA	11,382	EUR	350,110	0.19
BUREAU VERITAS SA	20,294	EUR	509,785	0.27
CAPGEMINI SE	6,244	EUR	1,083,646	0.58
CARREFOUR SA	22,029	EUR	382,313	0.20
CIE DE SAINT-GOBAIN	25,392	EUR	1,415,096	0.75
CIE GENERALE DES ETABLISSEMENTS MICHELIN	26,706	EUR	722,664	0.38
COVIVIO SA	5,248	EUR	226,609	0.12
CREDIT AGRICOLE SA	47,064	EUR	511,680	0.27
DANONE SA	28,757	EUR	1,614,418	0.86
DASSAULT SYST.	26,846	EUR	1,090,619	0.58
EDENRED SA	12,080	EUR	740,987	0.39
EIFFAGE	3,563	EUR	340,552	0.18
ENGIE SA	69,763	EUR	1,062,351	0.57
ESSILORLUXOTTICA SA	11,177	EUR	1,929,150	1.03
GECINA	3,284	EUR	320,354	0.17
GETLINK ACT	20,716	EUR	322,755	0.17
HERMES INTERNATIONAL SA	1,330	EUR	2,646,700	1.41

The accompanying notes form an integral part of the financial statements.
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Cleome Index EMU Equities

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
IPSEN	2,539	EUR	279,798	0.15
KERING	2,867	EUR	1,449,555	0.77
KLEPIERRE SA	10,914	EUR	247,966	0.13
LA FRANCAISE DES JEUX SA	3,002	EUR	108,192	0.06
LEGRAND SA	19,082	EUR	1,732,646	0.92
L'OREAL SA	9,500	EUR	4,057,450	2.16
LVMH MOET HENNESSY LOUIS VUITTON SE	10,790	EUR	9,311,770	4.96
ORANGE	74,534	EUR	797,663	0.42
PERNOD RICARD SA	7,462	EUR	1,510,309	0.80
PUBLICIS GROUPE	11,468	EUR	842,898	0.45
REMY COINTREAU	565	EUR	83,027	0.04
RENAULT SA	9,108	EUR	351,387	0.19
SANOFI	46,574	EUR	4,573,567	2.44
SARTORIUS STEDIM BIOTECH	1,261	EUR	288,391	0.15
SCHNEIDER ELECTRIC SE	26,755	EUR	4,453,637	2.37
SOCIETE GENERALE SA	29,574	EUR	703,861	0.37
SODEXO SA	4,099	EUR	413,384	0.22
TELEPERFORMANCE SE	2,439	EUR	374,265	0.20
TOTALENERGIESSE	93,808	EUR	4,929,610	2.63
UNIBAIL RODAMCO	6,167	EUR	296,941	0.16
VALEO SA	8,914	EUR	174,982	0.09
VEOLIA ENVIRONNEMENT SA	22,050	EUR	638,348	0.34
VINCI SA	21,268	EUR	2,262,490	1.20
VIVENDI SA	47,123	EUR	396,116	0.21
WENDEL SA	1,650	EUR	155,100	0.08
WORLDLINE SA	10,704	EUR	358,584	0.19
			65,598,844	34.94
Germany				
ADIDAS AG NAMEN AKT	6,331	EUR	1,125,525	0.60
ALLIANZ SE REG SHS	15,889	EUR	3,387,535	1.80
BASF SE REG SHS	33,096	EUR	1,471,779	0.78
BECHTLE	2,634	EUR	95,667	0.05
BEIERSDORF AG	4,484	EUR	543,685	0.29
BMW AG	16,834	EUR	1,894,162	1.01
BRENNTAG - NAMEN AKT	9,989	EUR	713,215	0.38
CARL ZEISS MEDITEC AG	2,141	EUR	212,045	0.11
COMMERZBK	45,035	EUR	457,105	0.24
CONTINENTAL AG	3,751	EUR	259,194	0.14
COVESTRO AG	7,287	EUR	346,715	0.18
DAIMLER AG NAMEN-AKT	36,230	EUR	2,669,064	1.42
DAIMLER TRUCK HOLDING AG	22,839	EUR	753,687	0.40
DELIVERY HERO	6,141	EUR	248,127	0.13
DEUTSCHE BANK AG REG SHS	77,346	EUR	743,914	0.40
DEUTSCHE BOERSE AG REG SHS	8,930	EUR	1,510,063	0.80
DEUTSCHE LUFTHANSA AG REG SHS	22,634	EUR	212,284	0.11
DEUTSCHE POST AG REG SHS	39,415	EUR	1,763,033	0.94
DEUTSCHE TELEKOM AG REG SHS	130,701	EUR	2,610,883	1.39
E.ON SE	98,385	EUR	1,149,137	0.61
FRESENIUS MEDICAL CARE AG & CO KGAA	9,522	EUR	416,778	0.22
FRESENIUS SE	18,246	EUR	462,901	0.25
GEA GROUP AG	12,827	EUR	491,402	0.26
HANNOVER RUECK SE	2,961	EUR	575,470	0.31
HELLOFRESH SE	5,736	EUR	129,634	0.07
HENKEL AG & CO KGAA	4,194	EUR	270,513	0.14
HENKEL AG & CO KGAA	7,258	EUR	531,721	0.28
INFINEON TECHNOLOGIES REG SHS	55,155	EUR	2,084,032	1.11
KNORR-BREMSE - BEARER SHS	4,314	EUR	301,894	0.16
LEG IMMOBILIEN - NAMEN AKT	3,611	EUR	190,083	0.10

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Cleome Index EMU Equities

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
MERCK KGAA	6,134	EUR	929,608	0.50
MTU AERO ENGINES HOLDING AG	3,561	EUR	845,381	0.45
MUENCHENER RUECKVERSICHERUNGS AG REG SHS	6,279	EUR	2,157,464	1.15
NEMETSCHEK	2,471	EUR	169,609	0.09
PUMA AG	4,618	EUR	254,544	0.14
RATIONAL NAMEN	339	EUR	224,757	0.12
SAP AG	41,707	EUR	5,219,214	2.78
SARTORIUS VORZ.OHNE STIMMRECHT.	1,181	EUR	374,495	0.20
SCOUT24	4,246	EUR	246,608	0.13
SIEMENS AG REG	33,225	EUR	5,068,142	2.70
SIEMENS ENERGY - REGISTERED SHS	30,969	EUR	501,078	0.27
SIEMENS HEALTHINEERS	11,159	EUR	578,706	0.31
SYMRISE AG	6,260	EUR	601,085	0.32
VOLKSWAGEN AG	1,996	EUR	305,188	0.16
VOLKSWAGEN AG VORZ.AKT	8,512	EUR	1,046,465	0.56
VONOVIA SE	28,010	EUR	501,239	0.27
ZALANDO SE	8,120	EUR	214,043	0.11
			46,858,873	24.96
Ireland				
BANK OF IRELAND - REGISTERED	53,318	EUR	465,893	0.25
CRH PLC	27,588	EUR	1,393,194	0.74
FLUTTER ENTERTAINMENT PLC	7,170	EUR	1,321,072	0.70
KERRY GROUP -A-	6,539	EUR	584,456	0.31
KINGSPAN GROUP	9,041	EUR	550,597	0.29
SMURFIT KAPPA PLC	12,049	EUR	367,856	0.20
			4,683,068	2.49
Italy				
AMPLIFON SPA	4,847	EUR	162,811	0.09
ASSICURAZIONI GENERALI SPA	46,988	EUR	874,917	0.47
DIASORIN	875	EUR	83,475	0.04
ENEL SPA	322,633	EUR	1,990,000	1.06
ENI SPA	86,204	EUR	1,136,341	0.61
FINECOBANK	25,763	EUR	317,271	0.17
INTESA SANPAOLO	600,640	EUR	1,441,536	0.77
MONCLER SPA	8,386	EUR	531,169	0.28
NEXI SPA	24,166	EUR	173,560	0.09
PRYSMIAN SPA	21,047	EUR	805,679	0.43
RECORDATI SPA	5,751	EUR	251,606	0.13
SNAM SPA	80,001	EUR	382,965	0.20
TELECOM ITALIA	212,093	EUR	54,678	0.03
TERNA SPA	64,297	EUR	501,902	0.27
UNICREDIT SPA REGS	73,245	EUR	1,557,555	0.83
			10,265,465	5.47
Luxembourg				
ARCELORMITTAL SA	2,284	EUR	56,940	0.03
EUROFINS SCIENTIFIC SE	6,880	EUR	400,141	0.21
TENARIS SA - REG.SHS	23,866	EUR	327,322	0.17
			784,403	0.42
Netherlands				
ABN AMRO GROUP DEP RECEIPT	18,167	EUR	258,516	0.14
ADYEN --- PARTS SOCIALES	854	EUR	1,354,273	0.72
AEGON NV	70,409	EUR	325,994	0.17
AKZO NOBEL NV	8,763	EUR	654,771	0.35
ARGENX SE	2,578	EUR	916,221	0.49
ASM INTERNATIONAL NV	1,857	EUR	721,166	0.38
ASML HOLDING NV	15,701	EUR	10,409,763	5.54
CNH INDUSTRIAL NV	42,902	EUR	566,521	0.30
DAVIDE CAMPARI-MILANO N.V.	13,485	EUR	171,125	0.09
EXOR REG	4,559	EUR	372,379	0.20

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Cleome Index EMU Equities

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
FERRARI NV	4,508	EUR	1,350,146	0.72
FERROVIAL INTERNATIONAL SE	17,224	EUR	498,979	0.27
HEINEKEN HOLDING	4,832	EUR	384,869	0.20
HEINEKEN NV	10,351	EUR	974,857	0.52
ING GROUP NV	141,959	EUR	1,751,490	0.93
JUST EAT TAKEAWAY.COM N.V	7,095	EUR	99,585	0.05
KONINKLIJKE AHOLD DELHAIZE NV	41,344	EUR	1,292,413	0.69
KONINKLIJKE KPN NV	200,275	EUR	654,699	0.35
NN GROUP NV	12,843	EUR	435,506	0.23
PROSUS NV	31,394	EUR	2,106,851	1.12
QIAGEN - REGISTERED	14,571	EUR	599,451	0.32
RANDSTAD BR	7,582	EUR	366,286	0.20
ROYAL PHILIPS NV	35,287	EUR	698,965	0.37
STELLANTIS N.V.-BEARER & REGISTERED SHS	95,167	EUR	1,531,126	0.82
STMICROELECTRONICS NV	27,006	EUR	1,230,528	0.66
WOLTERS KLUWER NV	12,393	EUR	1,441,306	0.77
			31,167,786	16.60
Portugal				
EDP-ENERGIAS DE PORTUGAL SA - REG.SHS	153,949	EUR	689,076	0.37
GALP ENERGIA SA REG SHS -B-	21,544	EUR	230,952	0.12
JERONIMO MARTINS SGPS SA	9,345	EUR	235,868	0.13
			1,155,896	0.62
Spain				
ACS	9,478	EUR	304,907	0.16
AENA SME SA	2,746	EUR	406,408	0.22
AMADEUS IT GROUP SA -A-	18,798	EUR	1,310,221	0.70
BANCO BILBAO VIZCAYA ARGENTARIA SA	241,038	EUR	1,694,979	0.90
BANCO SANTANDER SA REG SHS	615,411	EUR	2,083,166	1.11
CAIXABANK SA	162,006	EUR	613,517	0.33
CELLNEX TELECOM SA	22,562	EUR	834,568	0.44
EDP RENOVAVEIS SA	22,245	EUR	406,972	0.22
ENAGAS	12,764	EUR	229,752	0.12
GRIFOLS SA -A-	11,006	EUR	129,210	0.07
IBERDROLA SA	264,356	EUR	3,159,054	1.68
INDITEX SHARE FROM SPLIT	42,773	EUR	1,516,731	0.81
NATURGY ENERGY GROUP SA	7,192	EUR	196,054	0.10
RED ELECTRICA	28,005	EUR	430,857	0.23
REPSOL SA	55,760	EUR	743,281	0.40
TELEFONICA SA	210,387	EUR	781,798	0.42
			14,841,475	7.90
Switzerland				
DSM FIRMENICH	8,541	EUR	842,313	0.45
			842,313	0.45
United Kingdom				
COCA-COLA EUROPACIFIC PARTNERS	8,990	EUR	530,410	0.28
			530,410	0.28
Total Shares			186,917,388	99.55
Total transferable securities admitted to an official stock exchange listing or dealt in another regulated market			186,917,388	99.55
Total investment portfolio			186,917,388	99.55
Acquisition cost			157,207,996	

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Cleome Index EMU Equities

Geographical and economic breakdown of investments as at June 30, 2023

Geographical breakdown (in % of net assets)

France	34.94
Germany	24.96
Netherlands	16.60
Spain	7.90
Italy	5.47
Finland	2.62
Ireland	2.49
Belgium	2.21
Portugal	0.62
Austria	0.59
Switzerland	0.45
Luxembourg	0.42
United Kingdom	0.28
	99.55

Economic breakdown (in % of net assets)

Banks and other financial institutions	12.26
Pharmaceuticals	8.69
Electronics and semiconductors	8.49
Textiles and garments	7.50
Electrical engineering	6.33
Internet and internet services	6.09
Utilities	5.84
Insurance	5.53
Road vehicles	5.37
Petroleum	4.24
Chemicals	4.15
Communication	3.93
Building materials	3.52
Retail trade and department stores	2.69
Tobacco and alcoholic drinks	2.54
Machine and apparatus construction	1.71
Foods and non alcoholic drinks	1.52
Transportation	1.50
Graphic art and publishing	1.43
Real estate	0.95
Hotels and restaurants	0.89
Biotechnology	0.88
Miscellaneous services	0.73
Paper and forest products	0.68
Tires and rubber	0.52
Aeronautic and astronautic Industry	0.45
Miscellaneous consumer goods	0.43
Coal mining and steel industry & Chemicals	0.31
Environmental services and recycling	0.22
Non ferrous metals	0.15
	99.55



Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
Transferable securities admitted to an official stock exchange listing or dealt in another regulated market				
Bonds				
Australia				
AUSNET SERVICES HOLDI 1.50 15-27 26/02A	300,000	EUR	272,745	0.08
MACQUARIE GROUP LTD 0.35 20-28 03/12A	400,000	EUR	332,968	0.09
NATIONAL AUSTRA 1.1250 19-31 20/05A	100,000	EUR	83,364	0.02
NATIONAL AUSTRA 1.3750 18-28 30/08A	1,100,000	EUR	980,067	0.27
SCENTRE GROUP 1.75 18-28 11/04A	1,000,000	EUR	870,105	0.24
SCENTRE MGMT LTD 2.25 14-24 16/07A	300,000	EUR	291,546	0.08
TELSTRA CORP LTD 1.125 16-26 14/04A	300,000	EUR	278,610	0.08
TELSTRA CORPORATION 1 20-30 23/04A	278,000	EUR	234,189	0.06
TRANSURBAN FINANCE 4.225 23-33 26/04A	1,000,000	EUR	1,010,390	0.28
TRANSURBAN FINANCE 1.45 19-29 16/05A	400,000	EUR	348,002	0.10
WESTPAC BANKING 1.125 17-27 05/09A	100,000	EUR	89,302	0.02
WESTPAC BANKING 1.45 18-28 17/07A	500,000	EUR	445,720	0.12
WESTPAC BANKING CORP 0.766 21-31 13/05A	1,000,000	EUR	867,410	0.24
			6,104,418	1.68
Austria				
ERSTE GROUP BAN 0.8750 19-26 22/05A	1,200,000	EUR	1,096,596	0.30
ERSTE GROUP BANK AG 0.05 20-25 16/09A	200,000	EUR	183,388	0.05
ERSTE GROUP BANK AG 0.875 20 27 13/05A	300,000	EUR	265,136	0.07
OMV AG 0.75 20-30 16/06A	770,000	EUR	637,629	0.18
OMV AG 1.875 18-28 04/12A	300,000	EUR	276,314	0.08
			2,459,063	0.68
Belgium				
ANHEUSER BUSCH INBEV 2.70 04-26 31/03A	600,000	EUR	585,279	0.16
ANHEUSER-BUSCH INBEV 1.50 15-30 18/04A	500,000	EUR	440,292	0.12
ANHEUSER-BUSCH INBEV 1.6500 19-31 28/03A	800,000	EUR	695,640	0.19
ANHEUSER-BUSCH INBEV 2.00 16-28 17/03A	900,000	EUR	843,404	0.23
ANHEUSER-BUSCH INBEV 2.875 20-32 02/04A	800,000	EUR	755,476	0.21
BELFIUS BANQUE SA 0.00 19-26 28/08U	500,000	EUR	441,200	0.12
BELFIUS BANQUE SA/NV 0.01 20-25 15/10A	1,800,000	EUR	1,642,968	0.45
BPOST BANK NV 1.25 18-26 11/07A	100,000	EUR	91,986	0.03
ELIA SYSTEM OP SA/NV 3.25 13-28 04/04A	100,000	EUR	98,892	0.03
ELIA SYSTEM OPERATOR 1.375 19-26 14/01A	100,000	EUR	93,964	0.03
ELIA TRANSMISSION BE 0.875 20-30 28/04A	200,000	EUR	165,760	0.05
KBC GROUPE SA 0.6250 19-25 10/04A	200,000	EUR	188,620	0.05
KBC GROUPE SA 3 22-30 25/08A	600,000	EUR	559,155	0.15
SOLVAY SA 0.500 19-29 06/09A	300,000	EUR	254,032	0.07
SOLVAY SA 2.75 15-27 02/12A	200,000	EUR	192,087	0.05
VGP SA 2.25 22-30 17/01A	100,000	EUR	71,911	0.02
			7,120,666	1.96
Canada				
CANADA 0.375 19-24 03/05A	347,000	EUR	336,410	0.09
MAGNA INTL 1.500 17-27 25/09A	100,000	EUR	90,990	0.03
MAGNA INTL 4.375 23-32 17/03A	800,000	EUR	810,120	0.22
TORONTO DOMINION BANK 0.375 19-24 25/04A	200,000	EUR	194,243	0.05
TORONTO DOMINION BK 1.952 22-30 08/04A	300,000	EUR	261,128	0.07
TORONTO-DOMINIO 3.1290 22-32 03/08A	400,000	EUR	372,158	0.10
TOTALENERGIES 2.125 14-29 18/09A	200,000	EUR	182,148	0.05
			2,247,197	0.62
Cayman Islands				
CK HUTCHINSON E 0.7500 21-29 02/11A	500,000	EUR	403,380	0.11
CK HUTCHISON FINANCE 0.7500 19-26 17/04A	500,000	EUR	454,702	0.13
CK HUTCHISON FINANCE 0.875 16-24 03/10A	300,000	EUR	286,978	0.08
CK HUTCHISON FINANCE 1.1250 19-28 17/10A	800,000	EUR	684,416	0.19
CKE HUTCHISON FINANCE 2.00 16-28 06/04A	200,000	EUR	180,403	0.05
			2,009,879	0.55

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
Denmark				
AP MOLLER MAERSK 1.75 18-26 16/03A	200,000	EUR	188,915	0.05
DANSKE BANK A/S 0.625 20-25 12/05A	200,000	EUR	187,102	0.05
DANSKE BANK A/S 4.0000 23-27 12/01A	1,000,000	EUR	985,940	0.27
NYKREDIT REALKREDIT 0.1250 19-24 10/07A	519,000	EUR	496,540	0.14
NYKREDIT REALKREDIT 0.875 21-31 28/04A	900,000	EUR	776,700	0.21
ORSTED 3.25 22-31 13/09A	600,000	EUR	579,267	0.16
			3,214,464	0.88
Finland				
BALDER FINLAND OYJ 1.375 21-30 24/05A	400,000	EUR	239,688	0.07
FORTUM CORP 1.625 19-26 27/02A	1,200,000	EUR	1,123,806	0.31
NORDEA BANK ABP 0.50 21-28 02/11A	800,000	EUR	662,872	0.18
OP CORPORATE BA 1.0000 18-25 22/05A	100,000	EUR	94,560	0.03
OP CORPORATE BANK 0.625 19-29 12/11U	300,000	EUR	237,296	0.07
OP CORPORATE BANK PLC 0.375 21-28 08/12A	500,000	EUR	407,448	0.11
SBB TREASURY OY 0.7500 20-28 14/12A	200,000	EUR	120,793	0.03
			2,886,463	0.79
France				
AEROPORTS DE PARIS 1.0 17-27 13/12A	400,000	EUR	361,292	0.10
AEROPORTS DE PARIS 1.125 19-34 18/06A	100,000	EUR	74,951	0.02
AEROPORTS DE PARIS A 1 20-29 02/07A	600,000	EUR	520,839	0.14
AEROPORTS DE PARIS A 1.5 20-32 02/07A	1,300,000	EUR	1,069,516	0.29
AIR LIQUIDE FINANCE 0.375 21-33 20/09A	800,000	EUR	585,656	0.16
APRR SA 0.125 20-29 18/09A	300,000	EUR	248,386	0.07
APRR SA 1.25 20-27 14/04A	300,000	EUR	276,610	0.08
APRR SA 1.625 17-32 13/01A	100,000	EUR	85,116	0.02
ARKEMA SA 0.75 19-29 03/12A	200,000	EUR	166,468	0.05
ARKEMA SA 1.50 17-27 20/04A	500,000	EUR	463,050	0.13
ARVA SE 4.0 22-26 22/09A	1,000,000	EUR	988,605	0.27
AUCHAN HOLDING SA 2.625 19-24 30/01A	500,000	EUR	494,750	0.14
AUCHAN HOLDING SA 3.25 20-27 23/07A	1,300,000	EUR	1,217,801	0.33
AUTOROUTES DU SUD 1.375 18-30 22/01A	100,000	EUR	86,906	0.02
AUTOROUTES DU SUD FRA 1.125 17-26 20/04A	300,000	EUR	279,285	0.08
AXA 3.625 23-33 10/01A	500,000	EUR	503,040	0.14
AXA 3.75 22-30 12/10A	1,000,000	EUR	1,013,960	0.28
AXA SA 1.125 16-28 15/05A	100,000	EUR	89,922	0.02
BANQUE FED CRED 1.25 17-27 26/05A	400,000	EUR	359,166	0.10
BANQUE FEDERATIVE DU 0.01 21-26 08/04A	800,000	EUR	711,492	0.20
BANQUE FEDERATIVE DU 0.1 20-27 08/10A	200,000	EUR	170,177	0.05
BANQUE FEDERATIVE DU 1.25 20-30 03/06A	500,000	EUR	407,190	0.11
BFCM 0.25 21-28 19/01A	200,000	EUR	162,700	0.04
BFCM 1.25 15-25 14/01A	1,200,000	EUR	1,146,198	0.32
BFCM 1.75 19-29 15/03A	1,600,000	EUR	1,387,304	0.38
BFCM 1.875 16-26 04/11A	100,000	EUR	92,323	0.03
BFCM 2.5 18-28 25/05A	200,000	EUR	180,973	0.05
BFCM BANQUE FEDERATI 3.75 22-33 01/02A	1,300,000	EUR	1,264,360	0.35
BNP PAR 2.1 22-32 07/04A	1,000,000	EUR	845,125	0.23
BNP PARIBAS 0.375 20-27 14/10A	200,000	EUR	175,859	0.05
BNP PARIBAS 1.00 17-24 29/11A	100,000	EUR	95,264	0.03
BNP PARIBAS 1.125 20-29 17/04A	600,000	EUR	512,778	0.14
BNP PARIBAS 1.50 16-28 25/05A	300,000	EUR	267,810	0.07
BNP PARIBAS 1.625 16-26 23/03A	800,000	EUR	758,216	0.21
BNP PARIBAS 2.875 16-26 01/10A	350,000	EUR	333,461	0.09
BNP PARIBAS FL.R 19-27 23/01A	700,000	EUR	656,411	0.18
BNP PARIBAS SA 1.00 17-24 27/06A	400,000	EUR	388,250	0.11
BNP PARIBAS SA 1.125 18-26 11/06A	200,000	EUR	184,021	0.05
BOUYGUES 1.125 20-28 14/04A	100,000	EUR	88,930	0.02
BOUYGUES 2.25 22-29 29/06A	800,000	EUR	735,708	0.20
BOUYGUES 5.375 22-42 30/06A	200,000	EUR	219,934	0.06

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
BPCE 0.5 20-27 15/09A	700,000	EUR	613,599	0.17
BPCE 0.625 19-24 26/09A	200,000	EUR	191,317	0.05
BPCE 0.875 18-24 31/01A	200,000	EUR	196,471	0.05
BPCE 1.0 19-25 01/04A	1,400,000	EUR	1,321,600	0.36
BPCE 1.00 16-28 05/10A	500,000	EUR	427,505	0.12
BPCE 2.375 22-32 26/04A	1,300,000	EUR	1,137,630	0.31
BPCE 2.875 16-26 22/04A	100,000	EUR	96,290	0.03
BPCE S.A. 0.625 20-25 28/04A	400,000	EUR	375,148	0.10
BPCE SA 1.75 22-34 02/02A	500,000	EUR	408,558	0.11
CA 2.5 22-34 22/04A	1,200,000	EUR	1,038,672	0.29
CA 3.875 22-34 28/11A	700,000	EUR	695,370	0.19
CAPGEMINI SE 0.625 20-25 23/06A	200,000	EUR	187,861	0.05
CAPGEMINI SE 1.125 20-30 23/06A	100,000	EUR	84,262	0.02
CAPGEMINI SE 1.625 20-26 15/04A	100,000	EUR	94,232	0.03
CAPGEMINI SE 2.375 20-32 15/04A	700,000	EUR	625,758	0.17
CARREFOUR SA 1.7500 18-26 04/05A	200,000	EUR	188,451	0.05
CARREFOUR SA 2.375 22-29 30/10A	500,000	EUR	457,198	0.13
CARREFOUR SA 2.625 20-27 01/04A	500,000	EUR	477,258	0.13
CIE DE SAINT GOBAIN 1.125 18-26 23/03A	300,000	EUR	279,884	0.08
CIE DE SAINT GOBAIN 1.875 19-31 15/03A	300,000	EUR	260,960	0.07
CIE GENERALE DES ETA 0.25 20-32 02/11A	1,300,000	EUR	999,648	0.27
CNP ASSURANCES 1.25 22-29 27/01A	500,000	EUR	414,342	0.11
COFIROUTE SA 1 20-31 19/05A	300,000	EUR	247,172	0.07
COMPAGNIE DE SAINT GO 2.625 22-32 10/08A	300,000	EUR	275,187	0.08
COVIVIO SA 1.625 20-30 23/06A	200,000	EUR	168,516	0.05
CREDIT AGRICOLE 0.125 20-27 09/12A	300,000	EUR	253,610	0.07
CREDIT AGRICOLE 0.375 19-25 21/10A	400,000	EUR	368,696	0.10
CREDIT AGRICOLE 0.375 21-28 20/04A	200,000	EUR	167,547	0.05
CREDIT AGRICOLE 1.75 19-29 05/03A	1,300,000	EUR	1,137,896	0.31
CREDIT AGRICOLE 2.70 15-25 14/04Q	100,000	EUR	96,826	0.03
CREDIT AGRICOLE EMTN 3.125 14-26 05/02A	100,000	EUR	98,294	0.03
CREDIT AGRICOLE SA 4.1 12-24 17/04Q	150,000	EUR	149,471	0.04
CREDIT MUTUEL ARKEA 0.01 20-26 28/10A	300,000	EUR	270,248	0.07
CREDIT MUTUEL ARKEA 0.875 21-33 11/03A	100,000	EUR	73,939	0.02
CREDIT MUTUEL ARKEA 1.125 19-29 23/05A	100,000	EUR	84,910	0.02
CREDIT MUTUEL ARKEA 3.25 16-26 01/06A	100,000	EUR	96,174	0.03
CREDIT MUTUEL ARKEA 3.375 19-31 11/03A	100,000	EUR	90,194	0.02
CREDIT MUTUEL ARKEA 4.25 22-32 01/12A	500,000	EUR	502,020	0.14
CTE CO TRANSP ELEC 2.125 17-32 29/07A	900,000	EUR	774,576	0.21
DASSAULT SYSTEM 0.1250 19-26 16/09A	300,000	EUR	268,672	0.07
EDENRED SA 1.375 15-25 10/03A	200,000	EUR	191,811	0.05
EDENRED SA 1.875 17-27 30/03A	100,000	EUR	93,612	0.03
EDENRED SA 1.875 18-26 06/03A	300,000	EUR	285,776	0.08
EDF 1.00 16-26 13/10A	500,000	EUR	457,732	0.13
EDF 2.00 19-49 09/12A	500,000	EUR	301,732	0.08
EDF 4.00 10-25 12/11A	100,000	EUR	100,114	0.03
EDF SA 2.00 18-30 02/10A	500,000	EUR	433,795	0.12
EDF SA 4.50 10-40 12/11A	100,000	EUR	98,936	0.03
ELECTRICITE DE 4.7500 22-34 12/10A	800,000	EUR	811,572	0.22
ENGIE 1.00 15-26 13/03A	200,000	EUR	185,699	0.05
ENGIE 4.25 23-43 11/01A	400,000	EUR	403,784	0.11
ENGIE SA 0.375 19-27 21/06A	300,000	EUR	264,045	0.07
ENGIE SA 0.5 19-30 24/10A	300,000	EUR	238,268	0.07
ENGIE SA 1.25 19-41 24/10A	200,000	EUR	126,602	0.03
ENGIE SA 1.375 17-29 28/02A	100,000	EUR	88,666	0.02
ENGIE SA 1.50 15-35 13/03A	100,000	EUR	76,724	0.02
ENGIE SA 1.50 20-49 31/12A	400,000	EUR	328,652	0.09
ENGIE SA 1.875 18-33 19/09A	300,000	EUR	247,194	0.07

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
ESSILORLUXOTTICA 0.375 19-27 27/11A	300,000	EUR	263,193	0.07
ESSILORLUXOTTICA 0.75 19-31 27/11A	500,000	EUR	408,922	0.11
FONC DES REGIONS 1.875 16-26 20/05A	100,000	EUR	93,786	0.03
GECINA 1.00 16-29 30/01A	100,000	EUR	84,782	0.02
GECINA 1.625 18-30 14/03A	100,000	EUR	85,556	0.02
GECINA 1.625 19-34 29/05A	400,000	EUR	318,400	0.09
GIE PSA TRESORIE 6.00 03-33 19/09A	100,000	EUR	110,174	0.03
GROUPAMA SA 3.375 18-28 24/09A	100,000	EUR	92,958	0.03
GROUPAMA SA 6.00 17-27 23/01A	200,000	EUR	209,963	0.06
HLDG INFRA TRANSPORT 2.25 14-25 24/03A	500,000	EUR	484,408	0.13
HOLDING D'INFRASTRUC 0.625 21-28 14/05A	500,000	EUR	416,852	0.11
HSBC CONTINENTAL EUR 1.3750 18-28 04/09A	1,000,000	EUR	895,795	0.25
ICADE SA 0.625 21-31 18/01A	200,000	EUR	147,454	0.04
ICADE SA 1.50 17-27 13/09A	100,000	EUR	88,842	0.02
ICADE SA 1.625 18-28 28/02A	200,000	EUR	175,556	0.05
ICADE SANTE SAS 1.375 20-30 17/09A	100,000	EUR	76,694	0.02
JC DECAUX SA 2 20-24 24/04A	200,000	EUR	194,559	0.05
JCDECAUX SE 1.6250 22-30 07/02A	300,000	EUR	246,405	0.07
KLEPIERRE (EX-COMPAG 0.875 20-31 17/11A	500,000	EUR	382,112	0.11
KLEPIERRE 1.25 16-31 29/09A	100,000	EUR	76,998	0.02
KLEPIERRE 1.875 16-26 19/02A	100,000	EUR	94,598	0.03
LA BANQUE POSTALE 2.00 18-28 13/07A	100,000	EUR	89,684	0.02
LA POSTE 0.625 20-26 21/04A	500,000	EUR	450,605	0.12
LA POSTE 1.375 20-32 21/04A	800,000	EUR	661,484	0.18
LEGRAND SA 0.6250 19-28 24/06A	100,000	EUR	87,298	0.02
LEGRAND SA 0.75 20-30 20/05A	200,000	EUR	168,331	0.05
LEGRAND SA 1.875 17-32 06/07A	200,000	EUR	174,594	0.05
MMS USA INVESTMENTS 1.7500 19-31 13/06A	100,000	EUR	85,128	0.02
ORANGE SA 0.00 19-26 04/09U	400,000	EUR	357,004	0.10
ORANGE SA 0.125 20-29 16/09A	200,000	EUR	163,756	0.05
ORANGE SA 0.5 19-32 04/09A	200,000	EUR	152,204	0.04
ORANGE SA 1.00 18-25 12/09A	200,000	EUR	188,508	0.05
ORANGE SA 1.25 20-27 07/04A	200,000	EUR	183,055	0.05
ORANGE SA 1.375 18-28 20/03A	1,400,000	EUR	1,272,775	0.35
ORANGE SA 1.625 20-32 07/04A	100,000	EUR	85,736	0.02
ORANGE SA 8.125 03-33 28/01A	400,000	EUR	539,132	0.15
PERNOD RICARD 3.75 22-32 02/11A	700,000	EUR	712,012	0.20
PERNOD RICARD SA 0.50 19-27 24/10A	400,000	EUR	353,680	0.10
PERNOD RICARD SA 0.875 19-31 24/10A	200,000	EUR	163,122	0.04
PERNOD RICARD SA 1.125 20-25 06/04A	500,000	EUR	477,200	0.13
PEUGEOT SA 2 18-25 20/03A	200,000	EUR	193,235	0.05
PSA BANQUE FRAN 0.6250 19-24 21/06A	206,000	EUR	199,053	0.05
RCI BANQUE 4.75 22-27 06/07A	1,000,000	EUR	996,690	0.27
RCI BANQUE SA 1.625 18-26 24/05A	200,000	EUR	184,325	0.05
RCI BANQUE SA 4.875 22-28 21/09A	300,000	EUR	299,624	0.08
RENAULT SA 2 19-24 11/07A	600,000	EUR	587,091	0.16
RTE EDF TRANSPORT 1.125 19-49 09/09A	700,000	EUR	426,086	0.12
RTE RESEAU DE T 0.6250 20-32 08/07A	400,000	EUR	307,848	0.08
SANEF SA 1.875 15-26 16/03A	100,000	EUR	94,246	0.03
SANOFI 1.375 18-30 21/03A	100,000	EUR	88,276	0.02
SANOFI SA 1.25 19-34 21/03A	600,000	EUR	492,381	0.14
SANOFI SA 1.875 18-38 21/03A	1,000,000	EUR	844,825	0.23
SCHNEIDER ELECT 1.5000 19-28 15/01A	100,000	EUR	91,896	0.03
SCHNEIDER ELECTRIC 3.5 22-32 09/11A	500,000	EUR	500,500	0.14
SCHNEIDER ELECTRIC SE 1.375 18-27 21/06A	200,000	EUR	183,487	0.05
SG 4.25 22-32 16/11A	1,000,000	EUR	1,014,065	0.28
SOCIETE DES AUTOROUTE 1.375 19-31 21/02A	100,000	EUR	85,078	0.02
SOCIETE GENERALE 0.8750 19-26 01/07A	100,000	EUR	90,066	0.02

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
SOCIETE GENERALE 1.125 18-25 23/01A	300,000	EUR	285,550	0.08
SOCIETE GENERALE 1.25 19-24 15/02A	300,000	EUR	295,004	0.08
SOCIETE GENERALE 1.375 17-28 13/01A	100,000	EUR	87,614	0.02
SOCIETE GENERALE 2.125 18-28 27/09A	100,000	EUR	89,070	0.02
SOCIETE GENERALE 2.625 15-25 27/02A	400,000	EUR	387,366	0.11
SOCIETE GENERALE SA 0.125 21-28 18/02A	400,000	EUR	333,504	0.09
SOCIETE GENERALE SA 0.75 20-27 23/01A	200,000	EUR	175,281	0.05
SOCIETE GENERALE SA 1.25 20-30 12/06A	400,000	EUR	322,622	0.09
SODEXHO 2.50 14-26 24/06A	300,000	EUR	288,760	0.08
SODEXO 0.75 20-25 27/04A	625,000	EUR	589,459	0.16
STE AUTOPARRHI 1.5 18-30 25/01A	300,000	EUR	264,364	0.07
STELLANTIS 2.00 17-24 23/03A	200,000	EUR	197,237	0.05
STELLANTIS 2.75 20-26 15/05A	200,000	EUR	193,293	0.05
SUEZ 1.25 16-28 19/05A	100,000	EUR	88,630	0.02
SUEZ 1.625 18-30 17/09A	100,000	EUR	86,920	0.02
SUEZ ENVIRONNEMENT 1.75 15-25 10/09A	100,000	EUR	95,544	0.03
TOTALENERGIES CAP 1.491 18-30 04/09A	200,000	EUR	173,800	0.05
TOTALENERGIES CAPIT 1.535 19-39 31/05A	500,000	EUR	374,932	0.10
TOTALENERGIES CAPITA 0.952 20-31 18/05A	400,000	EUR	329,914	0.09
TOTALENERGIES CAPITA 1.994 20-32 08/04A	1,400,000	EUR	1,229,977	0.34
UNIBAIL RODAMCO 1.00 15-25 14/03A	200,000	EUR	189,049	0.05
UNIBAIL RODAMCO 1.375 16-26 09/03A	200,000	EUR	184,415	0.05
UNIBAIL-RODAMCO 1.375 15-30 15/04A	300,000	EUR	240,861	0.07
UNIBAIL-RODAMCO-WEST 0.625 20-27 04/12A	100,000	EUR	85,186	0.02
UNIBAIL-RODAMCO-WEST 1.375 21-33 25/05A	1,300,000	EUR	943,982	0.26
UNIBAIL-RODAMCO-WEST 2.125 20-25 09/04A	900,000	EUR	862,168	0.24
VEOLIA ENVIRONNEMENT 0.8 20-32 15/06A	200,000	EUR	157,288	0.04
VEOLIA ENVIRONNEMENT 1.59 15-28 10/01A	200,000	EUR	181,750	0.05
VEOLIA ENVIRONNEMENT 1.94 18-30 07/01A	200,000	EUR	179,842	0.05
VEOLIA ENVIRONNEMENT 4.625 12-27 30/03A	200,000	EUR	205,386	0.06
VINCI SA 1.625 19-29 18/01A	1,200,000	EUR	1,085,496	0.30
VINCI SA 1.7500 18-30 26/09A	400,000	EUR	351,792	0.10
VIVENDI SA 0.6250 19-25 11/06A	300,000	EUR	280,032	0.08
VIVENDI SA 1.1250 19-28 11/12A	100,000	EUR	87,726	0.02
WENDEL 2.50 15-27 09/02A	200,000	EUR	188,327	0.05
WPP FINANCE 4.125 23-28 30/05A	1,000,000	EUR	999,920	0.28
WPP FINANCE SA EMTN 2.25 14-26 22/09A	300,000	EUR	283,568	0.08
			70,488,195	19.39
Germany				
ADIDAS AG 0.6250 20-35 10/09A	200,000	EUR	142,988	0.04
BASF 4.5 23-35 08/03A	800,000	EUR	829,360	0.23
BASF SE 0.875 16-31 06/10A	300,000	EUR	244,300	0.07
BASF SE 3.75 22-32 29/06A	300,000	EUR	298,368	0.08
COMMERZBANK AG 0.625 19-24 28/08A	367,000	EUR	353,021	0.10
COMMERZBANK AG 0.875 20-27 22/01A	800,000	EUR	703,512	0.19
COMMERZBANK AG 4.00 16-26 23/03A	200,000	EUR	194,526	0.05
DAIMLER 2.0 19-31 27/02A	100,000	EUR	90,936	0.03
DAIMLER AG 0.75 19-30 08/02A	200,000	EUR	168,365	0.05
DAIMLER AG 0.75 20-30 10/09A	100,000	EUR	83,774	0.02
DAIMLER AG 1.125 19-31 06/11A	400,000	EUR	332,452	0.09
DAIMLER AG 1.375 16-28 11/05A	300,000	EUR	273,270	0.08
DAIMLER AG 1.50 16-26 09/03A	600,000	EUR	567,978	0.16
DAIMLER AG 2.375 20-30 22/05A	100,000	EUR	94,102	0.03
DEUTSCHE BAHN FIN 1.625 18-33 16/08A	300,000	EUR	251,007	0.07
DEUTSCHE BAHN FIN 3.875 22-42 13/10A	500,000	EUR	522,958	0.14
DEUTSCHE BAHN FINANC 0.625 20-50 08/12A	400,000	EUR	202,826	0.06
DEUTSCHE BAHN FINANC 0.625 21-36 15/04A	550,000	EUR	388,308	0.11
DEUTSCHE BAHN FINANC 0.75 20-35 16/01A	200,000	EUR	147,148	0.04

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
DEUTSCHE BANK AG 1.625 20-27 20/01A	400,000	EUR	355,814	0.10
DEUTSCHE BANK AG 4 22-27 29/11A	1,000,000	EUR	988,850	0.27
DEUTSCHE TELEKOM AG 1.75 19-31 25/03A	100,000	EUR	89,568	0.02
E.ON SE 0.8750 20-31 20/08A	1,500,000	EUR	1,213,815	0.33
EVONIK FINANCE BV 0.75 16-28 07/09A	157,000	EUR	135,632	0.04
FRES ME 3.875 22-27 20/09A	800,000	EUR	791,860	0.22
FRESENIUS MEDICAL CA 1 20-26 29/05A	343,000	EUR	314,709	0.09
FRESENIUS MEDICAL CARE 1.50 18-25 11/07A	261,000	EUR	247,731	0.07
FRESENIUS SE CO. KG 1.125 20-33 28/09A	350,000	EUR	263,431	0.07
FRESENIUS SE CO. KG 1.625 20-27 08/04A	201,000	EUR	182,121	0.05
HEIDELBERGCEMENT 2.25 16-24 03/06A	200,000	EUR	196,641	0.05
HEIDELBERGCEMENT AG 3.75 23-32 31/05A	500,000	EUR	476,130	0.13
HOCHTIEF AG 0.5 19-27 03/09A	200,000	EUR	175,654	0.05
HOCHTIEF AG 0.625 21-29 26/04A	800,000	EUR	641,296	0.18
INFINEON TECHNO 1.1250 20-26 24/06A	400,000	EUR	370,796	0.10
INFINEON TECHNO 1.625 20-29 24/06A	300,000	EUR	265,316	0.07
INNOGY FINANCE BV 5.75 03-33 14/02A	300,000	EUR	343,988	0.09
LANDESBANK BADEN-WUE 0.25 21-28 21/07A	300,000	EUR	247,004	0.07
LANDESBANK BADEN-WUER 2.2 19-29 09/05A	500,000	EUR	407,280	0.11
LEG IMMOBILIEN SE 1.5 22-34 17/01A	500,000	EUR	352,532	0.10
MERCEDES-BENZ GROUP 1.1250 19-34 08/08A	1,000,000	EUR	788,810	0.22
MERCEDES-BENZ GROUP 1.50 17-29 03/07A	1,000,000	EUR	900,120	0.25
MERCK FIN SERVI 0.1250 20-25 16/07A	300,000	EUR	278,614	0.08
MERCK FINANCIAL SERVI 0.375 19-27 05/07A	200,000	EUR	176,512	0.05
MUNICH REINSURANCE C 1.25 20-41 23/09A	800,000	EUR	612,220	0.17
SANTANDER CONS BK 0.2500 19-24 15/10A	400,000	EUR	380,318	0.10
SAP EMTN 1.625 18-31 10/03A	300,000	EUR	266,746	0.07
SAP SE 0.125 20-26 18/05A	100,000	EUR	90,970	0.03
TALANX AG 2.50 14-26 23/07A	100,000	EUR	95,688	0.03
VOLKSWAGEN FIN 1.5 19-24 01/10A	100,000	EUR	96,944	0.03
VOLKSWAGEN FIN 2.2500 19-27 01/10A	500,000	EUR	466,040	0.13
VOLKSWAGEN FINANCIAL 3 20-25 06/04A	400,000	EUR	391,508	0.11
VOLKSWAGEN LEASING 1.50 19-26 19/06A	100,000	EUR	92,208	0.03
VOLKSWAGEN LEASING G 0.25 21-26 12/01A	300,000	EUR	270,987	0.07
VOLKSWAGEN LEASING G 0.5 21-29 12/01A	743,000	EUR	605,103	0.17
VONOVIA FINANCE BV 1.5 18-26 22/03A	200,000	EUR	181,184	0.05
VONOVIA FINANCE BV 2.25 20-30 07/04A	600,000	EUR	495,369	0.14
VONOVIA SE 1 21-33 16/06A	400,000	EUR	272,840	0.08
VONOVIA SE 1.625 21-51 01/09A	100,000	EUR	49,144	0.01
			20,460,692	5.63
Indonesia				
REPSOL INTL FINANCE 0.25 19-27 02/08A	300,000	EUR	261,686	0.07
			261,686	0.07
Ireland				
ABBOTT IRL FINANCING 0.375 19-27 19/11A	146,000	EUR	128,049	0.04
AIB GROUP PLC 2.25 18-25 03/07A	100,000	EUR	96,231	0.03
BANK OF IRELAND GRP 1.375 18-23 29/08A	200,000	EUR	199,270	0.05
FCA BANK S.P.A. - IR 0.125 20-23 16/11A	196,000	EUR	193,296	0.05
FCA BANK SPA 0.00 21-24 16/04U	143,000	EUR	138,423	0.04
FRESENIUS FIN IRL 1.50 17-24 30/01A	500,000	EUR	492,338	0.14
FRESENIUS FINANCE IR 0.875 21-31 01/04A	1,000,000	EUR	744,215	0.20
JOHNSON CONTROLS INT 4.25 23-35 01/06A	600,000	EUR	605,877	0.17
JOHNSON CONTROLS INTL 1.375 16-25 25/02A	200,000	EUR	191,484	0.05
KERRY GROUP FIN SERV 0.625 19-29 20/09A	300,000	EUR	249,542	0.07
			3,038,725	0.84
Italy				
ACEA SPA 0.00 21-25 28/09U	177,000	EUR	161,113	0.04
ACEA SPA 0.25 21-30 28/07A	159,000	EUR	123,295	0.03
ACEA SPA 1 16-26 24/10A	200,000	EUR	181,865	0.05

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
ACEA SPA 1.50 18-27 08/06	100,000	EUR	91,244	0.03
ACEA SPA 1.7500 19-28 23/05A	102,000	EUR	92,725	0.03
ASSICURAZ GENERALI 4.125 14-26 04/05A	300,000	EUR	300,852	0.08
ENEL SOCIETA -EMTN- 5.625 07-27 21/06A	400,000	EUR	429,242	0.12
ENI S.P.A. 0.625 20-30 23/01A	500,000	EUR	403,830	0.11
ENI SPA 0.375 21-28 14/06A	1,000,000	EUR	844,660	0.23
ENI SPA 1.0000 19-34 11/10A	600,000	EUR	440,862	0.12
ENI SPA 1.125 16-28 19/09A	250,000	EUR	217,278	0.06
ENI SPA 3.625 14-29 29/01A	400,000	EUR	393,460	0.11
INTE 5.25 22-30 13/01A	500,000	EUR	514,508	0.14
INTESA SANPAOLO 0.75 19-24 04/12A	275,000	EUR	261,742	0.07
INTESA SANPAOLO 1.00 19-26 19/11A	100,000	EUR	89,940	0.02
INTESA SANPAOLO 1.75 19-29 04/07A	518,000	EUR	444,190	0.12
INTESA SANPAOLO SPA 1.75 18-28 20/03A	800,000	EUR	716,292	0.20
IREN SPA 1.50 17-27 24/10A	800,000	EUR	726,700	0.20
ITALGAS SPA 0.875 19-30 24/04A	500,000	EUR	405,168	0.11
ITALGAS SPA 1.0 19-31 11/12A	100,000	EUR	77,964	0.02
ITALGAS SPA 1.625 17-29 18/01A	300,000	EUR	264,567	0.07
MEDIOBANCA 0.875 19-26 15/01A	467,000	EUR	431,417	0.12
MEDIOBANCA 1.00 20-27 08/09A	194,000	EUR	171,766	0.05
POSTE ITALIANE SPA 0.0 20-24 10/12U	428,000	EUR	402,620	0.11
POSTE ITALIANE SPA 0.50 20-28 10/12A	129,000	EUR	106,059	0.03
SNAM S.P.A. 0.625 21-31 30/06A	400,000	EUR	307,068	0.08
SNAM SPA 0.00 19-24 12/05U	200,000	EUR	193,204	0.05
SNAM SPA 0.875 16-26 25/10A	300,000	EUR	272,456	0.07
SNAM SPA 1.2500 19-25 28/08A	106,000	EUR	100,100	0.03
TERNA S.P.A. 0.75 20-32 24/07A	200,000	EUR	153,558	0.04
TERNA SPA 1.00 16-28 11/10U	100,000	EUR	86,708	0.02
TERNA SPA 1.0000 19-26 10/04A	350,000	EUR	325,635	0.09
TERNA SPA 1.375 17-27 26/07A	200,000	EUR	182,840	0.05
UNICREDIT FL.R 22-28 18/01A	3,000,000	EUR	2,648,820	0.73
UNICREDIT SPA 2.125 16-26 24/10A	400,000	EUR	376,298	0.10
			12,940,046	3.56
Japan				
MITSUBISHI UFJ FIN 0.848 19-29 19/07A	400,000	EUR	337,606	0.09
MITSUBISHI UFJ FINA 3.556 22-32 15/06A	400,000	EUR	382,622	0.11
MIZUHO FINA 1.5980 18-28 10/04A	200,000	EUR	179,664	0.05
MIZUHO FINANCIAL GR 0.523 19-24 10/06A	295,000	EUR	285,362	0.08
MIZUHO FINANCIAL GRO 0.797 20-30 14/01A	2,000,000	EUR	1,602,430	0.44
MIZUHO FINANCIAL GRP 0.118 19-24 06/09A	300,000	EUR	286,564	0.08
MIZUHO FINANCIAL GRP 0.214 20-25 07/10A	208,000	EUR	191,703	0.05
NISSAN MOTOR CO 1.94 20-23 15/09A	300,000	EUR	298,694	0.08
NISSAN MOTOR CO 3.2010 20-28 17/09A	200,000	EUR	179,350	0.05
SUMITOMO MITSUI FIN 0.934 17-24 11/10A	200,000	EUR	192,235	0.05
SUMITOMO MITSUI FIN 1.546 16-26 15/06A	100,000	EUR	92,635	0.03
SUMITOMO MITSUI FINAN 0.632 19-29 23/10A	300,000	EUR	240,531	0.07
SUMITOMO MITSUI FINL 0.465 19-24 30/05A	220,000	EUR	212,980	0.06
TAKEDA PHARMACEUTICAL 0.75 20-27 09/07A	2,077,000	EUR	1,839,422	0.51
TAKEDA PHARMACEUTICAL 2.25 18-26 21/11A	496,000	EUR	469,479	0.13
			6,791,277	1.87
Luxembourg				
AMERICAN MEDIC SYS EU 1.875 22-34 08/03A	1,000,000	EUR	825,225	0.23
AQUARIUS INVESTMENTS 4.25 13-42 02/10A	155,000	EUR	154,543	0.04
BECTON DICKINSON 1.208 19-26 04/06A	799,000	EUR	741,001	0.20
BECTON DICKINSON EUR 1.213 21-36 12/02A	700,000	EUR	504,875	0.14
CNH INDUSTRIAL FINAN 0 20-24 01/12U	1,000,000	EUR	970,065	0.27
DH EUROPE FIN 0.20 19-26 18/03A	200,000	EUR	181,373	0.05
DH EUROPE FIN 0.45 19-28 18/03A	275,000	EUR	237,321	0.07
ENEL FIN INTL 1.125 18-26 16/09A	201,000	EUR	185,281	0.05

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
HEIDELBERGCEMENT 1.125 19-27 01/12A	200,000	EUR	178,448	0.05
HEIDELBERGCEMENT 1.5 17-27 14/06A	300,000	EUR	276,572	0.08
HEIDELBERGCEMENT FIN 1.75 18-28 24/04A	100,000	EUR	91,721	0.03
JOHN DEERE CASH MANA 1.85 20-28 02/04A	300,000	EUR	279,627	0.08
JOHN DEERE CASH MANA 2.2 20-32 02/04A	300,000	EUR	273,104	0.08
LOGICOR FINANCI 2.0000 22-34 17/01A	300,000	EUR	199,797	0.05
LOGICOR FINANCING 1.625 22-30 17/01A/01A	400,000	EUR	297,024	0.08
MEDTRONIC GLOBAL HLDG 1.50 19-39 02/07A	200,000	EUR	141,102	0.04
MEDTRONIC GLOBAL HOLD 0.25 19-25 02/07A	200,000	EUR	185,822	0.05
MEDTRONIC GLOBAL HOLD 0.375 20-28 15/10A	200,000	EUR	169,383	0.05
MEDTRONIC GLOBAL HOLD 1.00 19-31 02/07A	450,000	EUR	366,428	0.10
MEDTRONIC GLOBAL HOLD 1.125 19-27 07/03A	1,500,000	EUR	1,367,332	0.38
MEDTRONIC GLOBAL HOLD 1.625 19-31 07/03A	500,000	EUR	432,142	0.12
MEDTRONIC GLOBAL HOLD 2.25 19-39 07/03A	300,000	EUR	239,150	0.07
NESTLE FINANCE INTER 0.875 21-41 14/06A	800,000	EUR	538,312	0.15
NESTLE FINANCE INTER 3.375 22-34 15/11A	800,000	EUR	800,028	0.22
NESTLE FINANCE INTL 1.75 17-37 02/11A	300,000	EUR	249,288	0.07
NOVARTIS FINANCE 1.375 18-30 14/08A	200,000	EUR	176,841	0.05
NOVARTIS FINANCE 1.70 18-38 14/08A	100,000	EUR	81,184	0.02
RELAX CAPITAL INC 1.30 15-25 12/05A	300,000	EUR	284,536	0.08
REPSOL EUROPE FINANC 0.375 21-29 06/07A	1,300,000	EUR	1,075,087	0.30
RICHEMONT INTERNATIONAL 2.0 18-38 26/03A	1,160,000	EUR	939,751	0.26
SIMON INTERNATIONAL 1.125 21-33 19/03A	400,000	EUR	287,528	0.08
SIMON INTL FINANCE 1.25 16-25 13/05A	400,000	EUR	375,638	0.10
TRATON FINANCE LUXEM 1.25 21-33 24/03A	500,000	EUR	377,985	0.10
WHIRLPOOL FINANCE 1.25 06-16 15/06A	400,000	EUR	365,558	0.10
ZURICH FINANCE 1.6250 19-39 17/06A	300,000	EUR	224,078	0.06
			14,073,150	3.87
Netherlands				
ABN AMRO BANK 0.5 19-26 15/04A	302,000	EUR	275,196	0.08
ABN AMRO BANK 1.25 22-34 20/01A	200,000	EUR	151,737	0.04
ABN AMRO BANK 4.375 23-28 20/10A	1,000,000	EUR	993,615	0.27
ABN AMRO BANK NV 1 21-33 02/06A	400,000	EUR	307,012	0.08
ABN AMRO BANK NV 4.5 22-34 21/11A	500,000	EUR	507,655	0.14
AKZO NOBEL NV 2.0 22-32 28/03A	600,000	EUR	512,187	0.14
ASML HOLDING NV 0.625 20-29 07/05A	459,000	EUR	393,909	0.11
ASML HOLDING NV 1.375 16-26 07/07S	100,000	EUR	93,719	0.03
BMW FINANCE NV 0.2 21-33 11/01A	286,000	EUR	211,989	0.06
BMW FINANCE NV 1.5000 19-29 06/02A	1,292,000	EUR	1,170,216	0.32
CNH INDUSTRIAL 1.625 19-29 03/07A	500,000	EUR	439,025	0.12
CNH INDUSTRIAL 1.875 18-26 19/01A	200,000	EUR	189,676	0.05
COOP RABOBANK 1.25 16-26 23/03A	200,000	EUR	187,969	0.05
CRH FINANCE 1.375 16-28 18/10A	400,000	EUR	353,642	0.10
CRH FUNDING B.V. 1.625 20-30 05/05A	111,000	EUR	97,475	0.03
DEUT TELEKOM INT FIN 1.50 16-28 03/04A	300,000	EUR	272,514	0.07
DEUT TELEKOM INT FIN 3.25 13-28 17/01A	1,700,000	EUR	1,695,427	0.47
DEUT TELEKOM INT FIN 7.50 03-33 24/01A	200,000	EUR	261,471	0.07
DIAGEO CAPITAL BV 0.125 20-28 28/09A	300,000	EUR	253,521	0.07
DIAGEO CAPITAL BV 1.875 22-34 08/06A	500,000	EUR	421,442	0.12
DIGITAL DUTCH FINCO 1 20-32 23/09A	325,000	EUR	230,150	0.06
DIGITAL DUTCH FINCO 1.25 20-31 26/06A	100,000	EUR	74,840	0.02
DSM KONINKLIJKE 0.75 16-26 28/09A	300,000	EUR	275,106	0.08
EASYJET FINCO B.V. 1.875 21-28 03/03A	500,000	EUR	437,422	0.12
EDP FINANCE 1.50 17-27 22/11A	500,000	EUR	454,638	0.13
EDP FINANCE 1.625 18-26 26/01A	217,000	EUR	205,322	0.06
ENEL FIN INTL 0.375 19-27 17/06A	320,000	EUR	279,642	0.08
ENEL FIN INTL 1.125 19-34 17/10A	700,000	EUR	506,723	0.14
ENEL FINANCE IN 0.00 21-26 28/05U	1,000,000	EUR	893,100	0.25

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
ENEL FINANCE IN 0.8750 21-34 28/09A	800,000	EUR	562,960	0.15
EURONEXT NV 0.125 21-26 17/05A	200,000	EUR	179,910	0.05
EURONEXT NV 1 18-25 18/04A	100,000	EUR	94,456	0.03
EURONEXT NV 1.1250 19-29 12/06A	500,000	EUR	437,342	0.12
EURONEXT NV 1.5 21-41 17/05A	100,000	EUR	69,370	0.02
GIVAUDAN FINANCE EUR 1 20-27 22/04A	243,000	EUR	220,061	0.06
HEINEKEN 1.50 17-29 03/10A	700,000	EUR	621,663	0.17
HEINEKEN NV 1.25 20-33 07/05A	400,000	EUR	323,062	0.09
HEINEKEN NV 2.25 20-30 30/03A	800,000	EUR	744,460	0.20
HEINEKEN NV 2.875 12-25 04/08A	240,000	EUR	235,832	0.06
IBERDROLA 0.375 16-25 15/09A	300,000	EUR	280,149	0.08
IBERDROLA INTL BV 1.125 16-26 21/04A	100,000	EUR	93,748	0.03
IBERDROLA INTL BV 1.45 21-99 31/12A	300,000	EUR	259,498	0.07
IBERDROLA INTL BV 1.874 20-99 31/12A	500,000	EUR	450,825	0.12
ING GROEP NV 2.5000 18-30 15/11A	200,000	EUR	181,388	0.05
ING GROEP NV FL.R 20-29 18/02A	300,000	EUR	246,225	0.07
ING GROUP NV 0.25 21-30 11/01A	500,000	EUR	396,875	0.11
ING GROUP NV 1.125 18-25 14/02A	1,300,000	EUR	1,237,528	0.34
ING GROUP NV 2.125 19-26 10/01A	1,000,000	EUR	955,225	0.26
KON AHOLD DELHAIZE 0.25 19-25 26/06A	103,000	EUR	96,132	0.03
KONINKIJKE 1.125 18-26 19/03A	113,000	EUR	105,584	0.03
KONINKLIJKE AHOLD DE 0.375 21-30 18/03A	500,000	EUR	406,570	0.11
KONINKLIJKE AHOLD DE 3.5 23-28 04/04A	300,000	EUR	297,516	0.08
KONINKLIJKE DSM NV 0.625 20-32 23/06A	800,000	EUR	613,160	0.17
KONINKLIJKE KPN NV 0.875 20-32 14/09A	300,000	EUR	228,956	0.06
KONINKLIJKE PHILIPS 2.125 22-29 05/11A	1,300,000	EUR	1,169,870	0.32
LINDE FINANCE BV 0.55 20-32 19/05A	800,000	EUR	617,868	0.17
MONDELEZ INTERNATION 0.375 20-29 22/09A	1,000,000	EUR	819,940	0.23
MYLAN INC 2.125 18/25 23/05A	400,000	EUR	382,562	0.11
MYLAN NV 2.25 16-24 22/11A	200,000	EUR	193,896	0.05
MYLAN NV 3.125 16-28 22/11	300,000	EUR	277,430	0.08
NATURGY FINANCE B.V. 1.25 20-26 15/04A	100,000	EUR	93,232	0.03
NATURGY FINANCE BV 1.375 17-27 19/01A	500,000	EUR	458,752	0.13
NN BANK NV NETH 0.5000 21-28 21/09A	1,000,000	EUR	829,390	0.23
PROSUS NV 2.031 20-32 03/08A	600,000	EUR	427,506	0.12
RABOBANK 1.125 19-31 07/05A	300,000	EUR	241,470	0.07
RELX FINANCE BV 1.375 16-26 12/05A	350,000	EUR	326,690	0.09
RENTOKIL INITIAL FIN 3.875 22-27 27/06A	500,000	EUR	497,150	0.14
RENTOKIL INITIAL FINA 4.375 22-30 27/06A	600,000	EUR	609,237	0.17
REPSOL INTL FINANCE 2.6250 20-30 15/04A	200,000	EUR	190,583	0.05
ROYAL PHILIPS NV 0.50 19-26 22/05A	292,000	EUR	263,983	0.07
SCHLUMBERGER FINANCE 0.25 19-27 15/10A	546,000	EUR	474,070	0.13
SCHLUMBERGER FINANCE 1.375 20-26 06/05A	650,000	EUR	602,934	0.17
SHELL INT FIN 0.75 16-28 15/08A	300,000	EUR	259,286	0.07
SHELL INTERNATIONAL 1.875 20-32 07/04A	500,000	EUR	431,272	0.12
SHELL INTL FINANCE 1.625 14-27 10/01A	300,000	EUR	279,057	0.08
SHELL INTL FINANCE BV 0.875 19-39 08/11A	200,000	EUR	126,903	0.03
SIEM FI 3.625 23-43 24/02A	500,000	EUR	492,942	0.14
SIEMENS FIN NV 1.3750 18-30 06/09A	600,000	EUR	526,317	0.14
SIEMENS FINANCIERING 0.25 20-29 20/02A	200,000	EUR	168,692	0.05
SIEMENS FINANCIERING 0.375 20-26 05/06A	200,000	EUR	182,485	0.05
SIEMENS FINANCIERING 1.25 19-31 28/02A	300,000	EUR	259,578	0.07
STEDIN HOLDING NV 0.50 19-29 14/11A	400,000	EUR	330,782	0.09
STELLANTIS N.V. 1.25 21-33 18/06A	700,000	EUR	527,926	0.15
TENNET HOLDING 2.0 18-34 05/06A	1,200,000	EUR	1,037,754	0.29
TENNET HOLDING B.V 1.125 21-41 09/06A	1,000,000	EUR	724,230	0.20
UNILEVER 1.625 18-33 12/02A	700,000	EUR	590,093	0.16
UNILEVER FINANCE NET 3.5 23-35 23/02A	1,000,000	EUR	995,105	0.27

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
UNILEVER NV 1.125 16-28 29/04A	200,000	EUR	179,414	0.05
UPJOHN FINANCE B.V. 1.908 20-32 23/06A	500,000	EUR	386,000	0.11
VOLKSWAGEN INTL FIN 0.8750 20-28 22/09A	1,400,000	EUR	1,182,937	0.33
VOLKSWAGEN INTL FIN 1.25 20-32 23/09A	2,200,000	EUR	1,706,001	0.47
VONOVIA FINANCE B.V. 1 21-41 28/01A	300,000	EUR	156,570	0.04
VONOVIA FINANCE BV 1.625 19-39 07/10A	500,000	EUR	295,580	0.08
VONOVIA FINANCE BV 2.125 18-30 22/03A	100,000	EUR	81,418	0.02
VW INTL FINANCE 1.625 15-30 16/01A	500,000	EUR	428,415	0.12
WINTERSHALL DEA 1.8230 19-31 25/09A	300,000	EUR	235,580	0.06
WOLTERS KLUWER 1.50 17-27 22/03A	200,000	EUR	184,748	0.05
WOLTERS KLUWER N.V. 0.75 20-30 03/07A	500,000	EUR	412,580	0.11
			42,143,063	11.59
Norway				
SANTANDER CONS BK 0.125 19-24 11/09A	200,000	EUR	189,998	0.05
STATOIL ASA 1.625 15-35 17/02A	200,000	EUR	162,069	0.04
STATOIL ASA 1.625 16-36 09/11A	200,000	EUR	156,675	0.04
TELENOR ASA 0.25 20-28 14/02A	147,000	EUR	125,478	0.03
TELENOR ASA 0.2500 19-27 25/09A	254,000	EUR	219,646	0.06
TELENOR ASA 1.75 19-34 31/05A	200,000	EUR	163,299	0.04
			1,017,165	0.28
Portugal				
ENERGIAS DE PORTUGAL 1.625 20-27 15/04A	100,000	EUR	92,248	0.03
			92,248	0.03
Spain				
ABERTIS INFRASTRUCT 0.625 19-25 15/07A	500,000	EUR	466,900	0.13
ABERTIS INFRASTRUCT 1.00 16-27 27/02A	200,000	EUR	180,291	0.05
ABERTIS INFRASTRUCT 1.125 19-28 26/03A	200,000	EUR	174,777	0.05
ABERTIS INFRASTRUCT 1.625 19-29 15/07A	1,100,000	EUR	953,788	0.26
ABERTIS INFRASTRUCT 3.0000 19-31 27/03A	200,000	EUR	181,298	0.05
AMADEUS IT GROUP 0.875 18-23 18/09A	300,000	EUR	298,042	0.08
AMADEUS IT GROUP SA 1.875 20-28 24/09A	1,000,000	EUR	912,525	0.25
BANCO BILBAO VI 0.3750 19-26 15/11A	200,000	EUR	177,373	0.05
BANCO BILBAO VIZCAYA 0.5 20-27 14/01A	200,000	EUR	175,891	0.05
BANCO BILBAO VIZCAYA 0.75 20-25 04/06A	200,000	EUR	187,447	0.05
BANCO BILBAO VIZCAYA 1.00 19-26 21/06A	100,000	EUR	91,480	0.03
BANCO BILBAO VIZCAYA 3.50 17-27 10/02A	200,000	EUR	193,985	0.05
BANCO DE SABADELL SA 1.625 18-24 07/09A	2,000,000	EUR	1,966,780	0.54
BANCO NTANDER 3.875 23-28 16/01A	800,000	EUR	787,232	0.22
BANCO SANTANDER SA 0.2 21-28 11/02A	700,000	EUR	586,688	0.16
BANCO SANTANDER SA 0.25 19-24 19/06A	300,000	EUR	289,188	0.08
BANCO SANTANDER SA 0.30 19-26 04/10A	300,000	EUR	266,949	0.07
BANCO SANTANDER SA 0.5 21-27 24/03A	100,000	EUR	89,271	0.02
BANCO SANTANDER SA 1.125 18-25 17/01A	400,000	EUR	380,910	0.10
BANCO SANTANDER SA 1.125 20-27 23/06A	400,000	EUR	355,598	0.10
BANCO SANTANDER SA 1.375 20-26 05/05A	300,000	EUR	278,844	0.08
BANCO SANTANDER SA 2.125 18-28 08/02A	400,000	EUR	359,680	0.10
BANCO SANTANDER SA 2.50 15-25 18/03A	300,000	EUR	289,222	0.08
BANKIA SA 0.75 19-26 09/07A	200,000	EUR	181,060	0.05
BANKINTER SA 0.8750 19-26 08/07A	300,000	EUR	268,668	0.07
BBVA 4.375 22-29 14/10A	800,000	EUR	813,056	0.22
CAIXABANK S.A. 0.75 21-28 26/05A	300,000	EUR	258,204	0.07
CAIXABANK SA 0.625 19-24 01/10A	300,000	EUR	287,122	0.08
CAIXABANK SA 1.125 19-26 27/03A	200,000	EUR	183,888	0.05
CAIXABANK SA 1.75 18-23 24/10A	200,000	EUR	198,691	0.05
CAIXABANK SA 3.75 22-29 07/09A	500,000	EUR	494,682	0.14
CRITERIA CAIXA SAU 0.875 20-27 28/10A	300,000	EUR	259,947	0.07
ENAGAS FIN REGS 1.25 15-25 06/02A	1,300,000	EUR	1,245,238	0.34
IBERDROLA FIN 1.25 18-26 28/10A	200,000	EUR	186,189	0.05
IBERDROLA FINANZAS 3.125 22-28 22/11A	1,000,000	EUR	983,460	0.27

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
IBERDROLA FINANZAS 3.375 22-32 22/11A	500,000	EUR	495,830	0.14
SANTANDER CONS FIN 0.375 19-24 27/06A	300,000	EUR	289,408	0.08
SANTANDER CONS FIN 0.5 19-26 06/05A	200,000	EUR	176,733	0.05
SANTANDER CONSUMER F 0 21-26 23/02U	100,000	EUR	89,250	0.02
SANTANDER CONSUMER F 0.375 20-25 17/01A	400,000	EUR	377,524	0.10
TELEFONICA EMISIONES 1.447 18-27 22/01A	500,000	EUR	464,178	0.13
TELEFONICA EMISIONES 1.788 19-29 12/03A	200,000	EUR	182,216	0.05
TELEFONICA EMISIONES 1.807 20-32 21/05A	200,000	EUR	170,982	0.05
TELEFONICA EMISIONES 1.864 20-40 13/07A	300,000	EUR	218,943	0.06
TELEFONICA EMISIONES 1.93 16-31 17/10A	100,000	EUR	87,758	0.02
TELEFONICA EMISIONES 2.318 17-28 17/10A	100,000	EUR	93,482	0.03
TELEFONICA EMISIONES 2.932 14-29 17/10A	300,000	EUR	288,441	0.08
			17,939,109	4.93
Sweden				
INVESTOR AB 0.375 20-35 29/10A	500,000	EUR	339,202	0.09
INVESTOR AB 1.5000 18-30 12/09A	200,000	EUR	173,791	0.05
MOLNLYCKE HLDG 1.875 17-25 28/02A	1,200,000	EUR	1,152,540	0.32
NORDEA BANK ABP 0.5 20-27 14/05A	1,000,000	EUR	884,760	0.24
SAMHALLSBYGGNAD 1.1250 19-26 04/09A	100,000	EUR	70,350	0.02
SBAB BANK AB 0.5 20-25 13/05A	200,000	EUR	187,320	0.05
SKANDINAVISKA ENSKIL 0.625 19-29 12/11A	1,400,000	EUR	1,110,711	0.31
SVENSKA HANDELSBANKEN 0.05 19-26 03/09A	200,000	EUR	175,622	0.05
TELIA COMPANY AB 2.125 19-34 20/02A	400,000	EUR	337,532	0.09
TELIAONERA EMTN 3.875 10-25 01/10A	200,000	EUR	199,573	0.05
			4,631,401	1.27
Switzerland				
UBS AG 1.50 16-24 30/11A	600,000	EUR	576,999	0.16
UBS GROUP SA 0.25 20-28 05/11A	600,000	EUR	492,894	0.14
UBS GROUP SA 0.625 21-33 24/02A	1,000,000	EUR	706,550	0.19
			1,776,443	0.49
United Kingdom				
ANZ NEW ZEALAND 1.125 18-25 20/03A	100,000	EUR	95,200	0.03
ANZ NEW ZEALAND INTL 0.375 19-29 17/09A	500,000	EUR	404,472	0.11
ASTRAZENECA PLC 1.25 16-28 12/05A	200,000	EUR	179,015	0.05
ASTRAZENECA PLC 3.75 23-32 03/03A	500,000	EUR	504,805	0.14
AVIVA PLC 3.375 15-45 04/12A	100,000	EUR	94,858	0.03
BARCLAYS PLC 0.577 21-29 09/08A	400,000	EUR	320,878	0.09
BARCLAYS PLC 1.375 18-26 24/01A	300,000	EUR	284,274	0.08
BP CAPITAL MARKETS 1.00 14-26 25/09A	100,000	EUR	95,112	0.03
BP CAPITAL MARKETS 1.231 19-31 08/05A	300,000	EUR	244,842	0.07
BP CAPITAL MARKETS 1.573 15-27 16/02A	100,000	EUR	92,622	0.03
BP CAPITAL MARKETS 1.637 17-29 26/06A	700,000	EUR	620,260	0.17
BP CAPITAL MARKETS 3.25 20-XX 22/06A	300,000	EUR	277,398	0.08
BP CAPITAL MARKETS 3.625 20-XX 22/06A	800,000	EUR	698,300	0.19
BP CAPITAL MARKETS P 2.822 20-32 07/04A	250,000	EUR	228,038	0.06
BRITISH TEL 3.375 22-32 30/08A	500,000	EUR	472,445	0.13
BRITISH TELECOM 1.75 16-26 10/03A	500,000	EUR	471,460	0.13
COCA-COLA EUROPEAN 1.125 19-29 12/04A	628,000	EUR	546,363	0.15
COCA-COLA EUROPEAN 1.75 16-28 26/05A	100,000	EUR	90,486	0.02
CREDIT AGRICOLE LDN 1.875 16-26 20/12A	300,000	EUR	278,752	0.08
DIAGEO FINANCE PLC 2.375 14-26 20/05A	400,000	EUR	386,720	0.11
DS SMITH PLC 0.8750 19-26 12/09A	500,000	EUR	447,475	0.12
DS SMITH PLC 1.375 17-24 26/07A	400,000	EUR	386,698	0.11
GLAXOSMITHKLINE 1.2500 18-26 21/05A	300,000	EUR	280,032	0.08
GLAXOSMITHKLINE 1.375 17-29 12/09A	600,000	EUR	528,723	0.15
HSBC HLDGS 3.125 16-28 07/06A	400,000	EUR	371,782	0.10
INFORMA PLC 1.2500 19-28 22/04A	200,000	EUR	174,061	0.05
INFORMA PLC 1.5000 18-23 05/07A	100,000	EUR	99,991	0.03
LLOYDS BANKING GROUP 1.50 17-27 12/09A	100,000	EUR	89,766	0.02

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
LLOYDS BK CORP MKTS 0.375 20-25 28/01A	1,000,000	EUR	940,995	0.26
LONDON STOCK EX 1.7500 18-27 06/12A	100,000	EUR	92,266	0.03
LSE GROUP 1.75 17-29 19/09A	200,000	EUR	177,654	0.05
NATIONAL GRID ELECTR 0.823 20-32 07/07A	300,000	EUR	228,944	0.06
NATIONAL GRID PLC 0.75 21-33 01/09A1/09A	500,000	EUR	357,998	0.10
NATIONAL GRID PLC 3.245 22-34 30/03A	500,000	EUR	452,688	0.12
NATIONWIDE BUILDING 2.00 22-27 28/04A	1,000,000	EUR	922,230	0.25
NATWEST MARKETS PLC 2.75 20-25 02/04A	300,000	EUR	292,293	0.08
STANDARD CHARTERED 0.9 19-27 02/07A	1,800,000	EUR	1,603,989	0.44
UBS AG LONDON BRANCH 0.5 21-31 31/03A	400,000	EUR	307,736	0.08
VODAFONE GROUP 0.90 19-26 24/11A	100,000	EUR	91,406	0.03
VODAFONE GROUP 1.50 17-27 24/07A	100,000	EUR	92,017	0.03
VODAFONE GROUP 2.20 16-26 25/08A	400,000	EUR	379,752	0.10
VODAFONE GROUP 2.875 17-37 20/11A	100,000	EUR	86,611	0.02
VODAFONE GROUP PLC 1.125 17-25 20/11A	100,000	EUR	93,614	0.03
VODAFONE GROUP PLC 1.60 16-31 29/07A	1,170,000	EUR	992,336	0.27
VODAFONE GROUP PLC 1.875 14-25 11/09A	100,000	EUR	95,606	0.03
			15,972,963	4.39
United States of America				
3M CO 1.50 16-31 02/06A	1,100,000	EUR	927,602	0.26
ABBVIE INC 0.75 19-27 18/11A	200,000	EUR	176,864	0.05
ABBVIE INC 1.25 19-31 18/11A	1,000,000	EUR	826,815	0.23
ABBVIE INC 2.125 16-28 17/11A	100,000	EUR	91,814	0.03
AMERICAN HONDA FINAN 0.3 21-28 09/07A	300,000	EUR	251,996	0.07
AMERICAN INTL GRP 1.875 17-27 21/06A	200,000	EUR	182,847	0.05
AMERICAN TOWER CORP 0.875 21-29 21/05A	400,000	EUR	326,308	0.09
AMERICAN TOWER CORP 1 20-32 10/09A	400,000	EUR	299,750	0.08
AMGEN INC 2.00 16-26 25/02A	200,000	EUR	190,629	0.05
ARCHER DANIELS MIDLAND 1% 18-25 12/09A	100,000	EUR	93,882	0.03
AT&T INC 0.8000 19-30 04/03A	100,000	EUR	81,644	0.02
AT&T INC 1.6 20-28 27/05A	2,388,000	EUR	2,141,069	0.59
AT&T INC 1.80 18-26 05/09A	100,000	EUR	93,418	0.03
AT&T INC 2.45 15-35 15/03S	100,000	EUR	83,591	0.02
AT&T INC 2.60 14-29 17/12A	1,100,000	EUR	1,012,594	0.28
AT&T INC 3.375 14-34 15/03A	400,000	EUR	374,644	0.10
AT&T INC 3.55 12-32 17/12A	200,000	EUR	190,593	0.05
BANK OF AMERICA CORP 1.102 21-32 24/05A	400,000	EUR	315,616	0.09
BANK OF AMERICA CORP 1.375 15-25 26/03A	200,000	EUR	191,603	0.05
BAXTER INTERNATIONAL 1.30 19-29 15/05A	200,000	EUR	172,112	0.05
BAXTER INTL 1.30 17-25 30/05A	200,000	EUR	189,658	0.05
BK AMERICA F.LR 22-23 27/04A	600,000	EUR	534,756	0.15
BOOKING 4.125 23-33 12/05A	800,000	EUR	796,852	0.22
BOOKING HOLDING 4.7500 22-34 15/11A	500,000	EUR	523,882	0.14
BOSTON SCIENTIF CORP 0.6250 19-27 01/12A	832,000	EUR	728,308	0.20
BRISTOL-MYERS SQUIBB 1.75 15-35 15/05A	100,000	EUR	83,608	0.02
CHUBB INA HOLDING INC 0.875 19-29 15/12A	400,000	EUR	329,132	0.09
CHUBB INA HOLDINGS 0.875 19-27 15/06A	200,000	EUR	176,974	0.05
CHUBB INA HOLDINGS 1.55 18-28 15/03A	100,000	EUR	89,537	0.02
CITIGROUP 1.75 15-25 28/01A	100,000	EUR	96,497	0.03
CITIGROUP EMTN 2.375 14-24 22/05A	400,000	EUR	394,540	0.11
CITIGROUP INC 1.50 16-28 26/10A	200,000	EUR	174,428	0.05
COCA COLA 1.625 15-35 09/09A	300,000	EUR	247,161	0.07
COCA-COLA CO 0.5 21-33 09/03A	1,200,000	EUR	908,292	0.25
COCA-COLA CO 0.8 20-40 18/09A	300,000	EUR	196,164	0.05
COCA-COLA CO 1.875 14-26 22/09A	100,000	EUR	95,052	0.03
COCA-COLA EUROPEAN 1.875 15-30 18/03A	400,000	EUR	356,378	0.10
COMCAST CORP 0.25 20-27 20/05A	386,000	EUR	337,001	0.09
COMCAST CORP 0.7500 20-32 20/02A	500,000	EUR	393,865	0.11

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
DANAHER CORP 2.5 20-30 30/03A	1,000,000	EUR	931,540	0.26
DIGITAL EURO FINCO 1.125 19-28 09/10A	451,000	EUR	372,508	0.10
DOW CHEMICAL CO 0.5 20-27 25/02A	200,000	EUR	174,092	0.05
DOW CHEMICAL CO 1.125 20-32 25/02A	900,000	EUR	692,554	0.19
ELI LILLY & CO 0.625 19-31 01/11A	620,000	EUR	496,307	0.14
ELI LILLY & CO 2.125 15-30 03/06A	300,000	EUR	275,577	0.08
ELI LILLY 1.625 15-26 02/06A	200,000	EUR	188,523	0.05
EQUINIX INC 0.2500 21-27 15/03A	330,000	EUR	287,762	0.08
EQUINIX INC 1 21-33 10/03A	200,000	EUR	148,948	0.04
EURO MEDIUM TERM NOTE 0.875 19-25 31/01A	393,000	EUR	374,234	0.10
EXXON MOBIL CORP 0.524 20-28 26/06A	1,000,000	EUR	861,615	0.24
EXXON MOBIL CORP 0.835 20-32 26/06A	300,000	EUR	233,096	0.06
FEDEX CORP 0.95 21-33 04/05A	200,000	EUR	147,609	0.04
FEDEX CORP 1.30 19-31 05/08A	100,000	EUR	81,328	0.02
FID NATL INFO SERV 1.10 17-24 15/07A	200,000	EUR	193,370	0.05
FIDELITY NATIONAL INF 0.625 19-25 03/12A	300,000	EUR	275,098	0.08
FIDELITY NATIONAL INF 1.5 19-27 21/05A	1,200,000	EUR	1,090,788	0.30
FIDELITY NATL INFORM 2 19-30 21/05A	150,000	EUR	130,153	0.04
FISERV INC 1.125 19-27 01/07A	200,000	EUR	179,830	0.05
FISERV INC 1.625 19-30 01/07A	200,000	EUR	170,576	0.05
GENERAL ELECTRIC CO 4.125 05-35 19/09A	250,000	EUR	249,476	0.07
GENERAL MOTORS 0.6500 21-28 07/09A	200,000	EUR	163,868	0.05
GENERAL MOTORS FIN 2.20 19-24 01/04A	218,000	EUR	214,761	0.06
GENERAL MOTORS FINAN 1.694 18-25 26/03A	200,000	EUR	191,147	0.05
GENERAL MOTORS FINAN 4.3 23-29 15/02A	800,000	EUR	780,176	0.21
IBM CORP 1.25 19-27 29/01A	300,000	EUR	274,456	0.08
IBM CORP 1.5 17-29 23/05A	100,000	EUR	88,236	0.02
IBM CORP 1.75 16-28 07/03A	100,000	EUR	91,080	0.03
IBM CORP 1.75 19-31 31/01A	300,000	EUR	261,387	0.07
IBM INTL BUSINESS MA 3.375 23-27 06/02A	1,000,000	EUR	985,460	0.27
IBM INTL BUSINESS MA 4.0 23-43 06/02A	300,000	EUR	293,019	0.08
ILLINOIS TOOL WORKS 2.125 15-30 22/05A	200,000	EUR	180,406	0.05
ILLINOIS TOOL WORKS 3.00 14-34 19/05A	100,000	EUR	93,322	0.03
INTERNATIONAL BUSINE 0.3 20-28 11/02A	772,000	EUR	661,465	0.18
JOHNSON A JOHNSON 1.65 16-35 20/05A	300,000	EUR	257,514	0.07
JOHNSON CONTROLS INT 0.375 20-27 15/09A	355,000	EUR	305,762	0.08
JPMORGAN CHASE & C 1.50 16-26 29/10A	200,000	EUR	185,167	0.05
JPMORGAN CHASE & CO 1.50 15-25 27/01A	600,000	EUR	577,677	0.16
JPMORGAN CHASE & CO 3.00 14-26 19/02A	300,000	EUR	294,064	0.08
MANPOWERGROUP INC 1.75 18-26 22/06A	600,000	EUR	561,882	0.15
MC DONALD S 1.875 15-27 26/05A	700,000	EUR	652,722	0.18
MC DONALD S 2.375 22-29 31/05A	1,000,000	EUR	929,215	0.26
MCDONALD'S CORP 0.2500 21-28 04/10A	500,000	EUR	420,300	0.12
MCDONALD'S CORP 0.9 19-26 15/06A	200,000	EUR	184,520	0.05
MCKESSON CORP 1.50 17-25 17/11A	200,000	EUR	188,943	0.05
MERCK & CO 2.50 14-34 15/10A	200,000	EUR	181,527	0.05
MERCK & CO INC 1.875 14-26 15/10A	100,000	EUR	94,498	0.03
MMS USA INVESTMENTS 1.25 19-28 13/06A	1,000,000	EUR	881,660	0.24
MONDELEZ INTERNATIONAL 0.75 21-33 17/03A	400,000	EUR	301,986	0.08
MONDELEZ INTERNATIONAL 1.625 15-27 08/03	200,000	EUR	184,374	0.05
MOODY'S CORP 0.95 19-30 25/02A	480,000	EUR	402,492	0.11
MORGAN STANLEY 0.497 21-31 08/02A	900,000	EUR	700,006	0.19
MORGAN STANLEY 1.375 16-26 27/10	100,000	EUR	91,636	0.03
MORGAN STANLEY 1.75 15-25 30/01A	300,000	EUR	288,676	0.08
NASDAQ INC 0.9 21-33 30/07A	300,000	EUR	216,722	0.06
NASDAQ INC 1.7500 19-29 28/03A	400,000	EUR	351,006	0.10
NETFLIX INC 3.6250 19-30 15/06S	500,000	EUR	477,098	0.13
ORACLE CORP 3.125 13-25 10/07A	320,000	EUR	314,768	0.09

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
PEPSICO INC 0.5 20-28 06/05A	617,000	EUR	536,929	0.15
PEPSICO INC 0.75 21-33 14/10A	800,000	EUR	615,844	0.17
PEPSICO INC 1.125 19-31 18/03A	100,000	EUR	84,592	0.02
PPG INDUSTRIES 1.40 15-27 13/03A	1,200,000	EUR	1,088,790	0.30
PROCTER & GAMBLE 1.875 18-38 30/10A	500,000	EUR	412,748	0.11
PROCTER & GAMBLE CO 4.875 07-27 11/05A	300,000	EUR	316,250	0.09
PROLOGIS 3.00 14-26 02/06A	100,000	EUR	96,825	0.03
PROLOGIS EURO FINANCE 0.25 19-27 10/09A	200,000	EUR	169,049	0.05
PROLOGIS EURO FINANCE 0.375 20-28 06/02A	174,000	EUR	145,802	0.04
PROLOGIS EURO FINANCE 0.625 19-31 10/09A	300,000	EUR	223,556	0.06
PROLOGIS EURO FINANCE 1.875 18-29 05/01A	400,000	EUR	349,826	0.10
PROLOGIS EURO FINANCE L 1.5 19-49 10/09A	700,000	EUR	384,444	0.11
PROLOGIS INTERNATIONAL 1.625 20-32 17/06A	700,000	EUR	535,066	0.15
STRYKER CORP 0.75 19-29 01/03A	232,000	EUR	196,425	0.05
STRYKER CORP 1.00 19-31 03/12A	100,000	EUR	79,244	0.02
STRYKER CORP 2.125 18-27 30/11A	100,000	EUR	93,388	0.03
STRYKER CORP 2.6250 18-30 30/11A	100,000	EUR	91,796	0.03
SUMITOMO MITSUI FINL 1.143 17-27 14/06A	100,000	EUR	89,954	0.02
THERMO FISHER SCIEN 1.45 17-27 16/03A	1,000,000	EUR	923,185	0.25
THERMO FISHER SCIEN 1.95 17-29 24/07A	100,000	EUR	90,565	0.02
THERMO FISHER SCIEN 2.00 14-25 15/04A	400,000	EUR	386,386	0.11
THERMO FISHER SCIENT 0.50 19-28 01/03A	100,000	EUR	86,600	0.02
THERMO FISHER SCIENT 0.75 16-24 12/09A	400,000	EUR	385,014	0.11
THERMO FISHER SCIENT 0.875 19-31 01/10A	1,100,000	EUR	882,596	0.24
THERMO FISHER SCIENT 1.40 17-26 23/01A	112,000	EUR	105,217	0.03
THERMO FISHER SCIENT 1.75 20-27 02/04A	400,000	EUR	372,670	0.10
THERMO FISHER SCIENT 1.875 19-49 01/10A	800,000	EUR	518,632	0.14
TOYOTA MOTOR CREDIT 0.125 21-27 06/05A	800,000	EUR	685,648	0.19
TOYOTA MOTOR CREDIT 0.25 20-26 16/01A	200,000	EUR	180,185	0.05
UNITED PARCEL 1.00 16-28 28/11A	100,000	EUR	86,948	0.02
VERIZON COMM 1.125 21-35 19/09A	500,000	EUR	357,140	0.10
VERIZON COMM 3.25 14-26 17/02A	200,000	EUR	196,862	0.05
VERIZON COMMUNICATIO 0.375 21-29 22/03A	1,000,000	EUR	822,770	0.23
VERIZON COMMUNICATIO 1.85 20-40 18/05A	1,000,000	EUR	725,295	0.20
VERIZON COMMUNICATION 0.875 19-27 08/04A	151,000	EUR	135,135	0.04
VERIZON COMMUNICATION 1.375 16-28 02/11A	100,000	EUR	87,872	0.02
VERIZON COMMUNICATION 1.50 19-39 19/09A	200,000	EUR	137,453	0.04
VERIZON COMMUNICATION 1.875 17-29 26/10A	500,000	EUR	442,188	0.12
VERIZON COMMUNICATION 2.625 14-31 01/12A	200,000	EUR	180,320	0.05
VF CORP 0.25 20-28 25/02A	400,000	EUR	333,074	0.09
ZIMMER BIOMET 1.164 19-27 15/11A	100,000	EUR	88,770	0.02
ZIMMER BIOMET HOLDING 2.425 16-26 13/12A	500,000	EUR	473,938	0.13
			49,750,449	13.68
Total bonds			287,418,762	79.06
Floating rate notes				
Australia				
COMMONW BK AUSTRALIA FL.R 17-29 03/10A	100,000	EUR	95,272	0.03
			95,272	0.03
Austria				
ERSTE GROUP BANK AG FL.R 20-31 08/09	400,000	EUR	353,074	0.10
OMV AG FL.R 18-XX 19/06A	200,000	EUR	195,628	0.05
OMV AG FL.R 20-49 31/12A	100,000	EUR	83,839	0.02
VIENNA INSURANCE GRP FL.R 15-XX 02/03A	100,000	EUR	97,285	0.03
			729,826	0.20
Belgium				
AGEAS NV FL.R 19-49 02/07A	100,000	EUR	85,574	0.02
AGEAS NV FL.R 20-51 24/11A	400,000	EUR	291,598	0.08
KBC GROUP NV FL.R 19-29 03/12A	400,000	EUR	371,108	0.10

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
KBC GROUPE FL.R 22-28 21/01A	500,000	EUR	437,890	0.12
			1,186,170	0.33
Denmark				
DANSKE BANK A/S FL.R 19-30 12/02A	800,000	EUR	741,400	0.20
ORSTED FL.R 19-XX 09/12A	400,000	EUR	341,496	0.09
			1,082,896	0.30
France				
AXA FL.R 22-43 10/03A	200,000	EUR	183,950	0.05
AXA SA FL.R 14-XX 07/11A	100,000	EUR	97,626	0.03
AXA SA FL.R 16-47 06/07A	300,000	EUR	280,348	0.08
AXA SA FL.R 18-49 28/05A	500,000	EUR	448,480	0.12
BNP PARIBAS FL.R 19-25 15/07A	400,000	EUR	383,946	0.11
BNP PARIBAS FL.R 19-26 04/12A	200,000	EUR	186,207	0.05
BNP PARIBAS FL.R 4.032 14-XX 25	200,000	EUR	193,103	0.05
BNP PARIBAS SA FL.R 20-32 15/01A	2,900,000	EUR	2,471,380	0.68
CNP ASSURANCES FL.R 14-45 05/06A	400,000	EUR	390,952	0.11
CNP ASSURANCES FL.R 14-XX 18/11A	200,000	EUR	195,452	0.05
CNP ASSURANCES FL.R 15-47 10/06A	500,000	EUR	486,580	0.13
CREDIT AGRICOLE FL.R 16-48 27/09A	100,000	EUR	96,264	0.03
CREDIT AGRICOLE FL.R 20-30 05/06A	500,000	EUR	463,405	0.13
CREDIT MUTUEL ARKEA FL.R 17-29 25/10A	100,000	EUR	95,080	0.03
CREDIT MUTUEL ARKEA FL.R 20-29 11/06A	200,000	EUR	171,793	0.05
DANONE SA FL.R 21-XX XX/XXA	700,000	EUR	610,995	0.17
ENGIE SA FL.R 19-XX 08/07A	100,000	EUR	92,808	0.03
GROUPAMA SA FL.R 14-XX 28/05A	100,000	EUR	100,398	0.03
LA BANQUE POSTALE FL.R 20-26 17/06A	1,100,000	EUR	1,013,876	0.28
LA BANQUE POSTALE FL.R 22-28 09/02A	1,000,000	EUR	871,695	0.24
LA MONDIALE FL.R 14-XX 17/12A	500,000	EUR	491,202	0.14
ORANGE SA FL.R 14-XX 01/10A	400,000	EUR	399,132	0.11
ORANGE SA FL.R 20-49 31/12A	500,000	EUR	421,248	0.12
SCOR FL.R 15-XX 05/06A	100,000	EUR	91,142	0.03
SCOR SE SUB FL.R 16-48 27/05A	100,000	EUR	93,394	0.03
SOCIETE GENERALE SA 0.5 21-29 12/01A	200,000	EUR	162,640	0.04
SOGECAP SA FL.R 14-49 29/12A	200,000	EUR	190,725	0.05
SUEZ FL.R 17-XX 19/04A	300,000	EUR	295,532	0.08
SUEZ FL.R 19-XX XX/XXA	1,100,000	EUR	961,859	0.26
TOTAL SE FL.R 20-XX 04/09A	300,000	EUR	231,318	0.06
TOTALENE FL.R 19-XX 04/04A	761,000	EUR	737,599	0.20
TOTALENERGIESSE	650,000	EUR	618,199	0.17
			13,528,328	3.72
Germany				
ALLIANZ SE FL.R 19-49 25/09A	200,000	EUR	159,961	0.04
ALLIANZ SE FL.R 20-50 22/05A	1,200,000	EUR	987,054	0.27
COMMERZBANK AG FL.R 20-26 24/03A	100,000	EUR	92,836	0.03
DEUTSCHE BAHN FINANCE FL.R 19-XX 22/04A	1,000,000	EUR	917,685	0.25
DEUTSCHE BANK AG 1.0 20-25 19/11A	200,000	EUR	188,922	0.05
DEUTSCHE BANK AG 1.75 20-30 19/11A	100,000	EUR	79,205	0.02
DEUTSCHE BANK FL.R 22-30 05/09A	1,000,000	EUR	965,100	0.27
DEUTSCHE BOERSE AG 1.25 20-47 16/06A	100,000	EUR	88,338	0.02
DEUTSCHE BOERSE FL.R 22-48 23/06A	500,000	EUR	439,682	0.12
HANNOVER RUCKVERSICH FL.R 22-43 26/08A	300,000	EUR	313,312	0.09
MERCK KGAA FL.R 19-79 25/06A	100,000	EUR	95,266	0.03
MERCK KGAA FL.R 20-80 09/09A	700,000	EUR	626,353	0.17
MUNICH RE FL.R 18-49 26/05A	200,000	EUR	182,122	0.05
TALANX AG FL.R 17-47 05/12A	600,000	EUR	523,716	0.14
TALANX AG FL.R 21-42 01/12A	300,000	EUR	224,824	0.06
			5,884,376	1.62
Ireland				
AIB GROUP FL.R 23-29 23/07A	500,000	EUR	491,525	0.14

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
AIB GROUP PLC FL.R 22-28 04/04A	500,000	EUR	453,968	0.12
BANK OF IRELAND GRP FL.R 21-27 10/03A	500,000	EUR	440,820	0.12
			1,386,313	0.38
Italy				
ASSICURAZ GENERALI FL.R 15-47 27/10A	200,000	EUR	201,632	0.06
ASSICURAZ GENERALI FL.R 16-48 08/06A	500,000	EUR	500,532	0.14
ENEL SPA 2.25 20-XX XX/XXA	402,000	EUR	348,703	0.10
ENEL SPA FL.R 21-XX 08/09A	400,000	EUR	290,430	0.08
ENI SPA FL.R 20-49 31/12A	577,000	EUR	532,998	0.15
ENI SPA FL.R 21-99 31/12A	283,000	EUR	240,745	0.07
MEDIOBANCA FL.R 22-29 07/02A	500,000	EUR	499,240	0.14
UNICREDIT SPA FL.R 19-25 25/06A	1,000,000	EUR	968,370	0.27
UNICREDIT SPA FL.R 19-29 23/09A	200,000	EUR	188,995	0.05
UNICREDIT SPA FL.R 20-27 22/07A	500,000	EUR	462,282	0.13
			4,233,927	1.16
Luxembourg				
HANNOVER RUECK SE FL.R 14-XX 26/06A	900,000	EUR	863,757	0.24
			863,757	0.24
Netherlands				
ACHMEA BV FL.R 15-49 31/12A	100,000	EUR	97,340	0.03
AEGON NV FL.R 14-44 25/04A	100,000	EUR	98,328	0.03
ASR NEDERLAND NV FL.R 15-45 29/09A	2,100,000	EUR	2,071,944	0.57
ASSICURAZ GENERALI FL.R 14-XX 21/11A	1,600,000	EUR	1,558,128	0.43
COOP RA FL.R 22-32 30/11A	500,000	EUR	474,600	0.13
COOPERATIEVE RABOBAN FL.R 20-28 05/05A	900,000	EUR	789,584	0.22
ELM BV FL.R 15-XX 01/09A	1,400,000	EUR	1,304,002	0.36
IBERDROLA INTL BV FL.R -49 31/12A	200,000	EUR	194,600	0.05
ING GROEP NV FL.R 23-35 20/02A	500,000	EUR	488,052	0.13
ING GROUP NV FL.R 17-29 15/02A	100,000	EUR	97,894	0.03
ING GROUP NV FL.R 17-29 26/09A	500,000	EUR	472,965	0.13
ING GROUP NV FL.R 19-25 03/09A	400,000	EUR	380,130	0.10
ING GROUP NV FL.R 19-30 13/11A	300,000	EUR	267,524	0.07
ING GROUP NV FL.R 20-31 26/05A	1,100,000	EUR	999,724	0.27
ING GROUP NV FL.R 22-33 14/11A	300,000	EUR	316,984	0.09
NN GROUP NV FL.R 14-44 08/04A	200,000	EUR	198,742	0.05
NN GROUP NV FL.R 14-XX 15/07A	700,000	EUR	678,258	0.19
NN GROUP NV FL.R 17-48 13/01A	100,000	EUR	96,686	0.03
TENNET HOLDING BV FL.R 17-49 12/04A	1,113,000	EUR	1,097,350	0.30
VOLKSWAGEN INTL FIN FL.R 8-XX 27/06A	1,000,000	EUR	904,015	0.25
			12,586,850	3.46
Norway				
DNB BANK A 4.625 22-33 28/02A	800,000	EUR	784,628	0.22
			784,628	0.22
Spain				
BANCO BILBAO VIZCAYA FL.R 19-29 22/02A	400,000	EUR	392,248	0.11
BANCO BILBAO VIZCAYA FL.R 20-30 16/01A	500,000	EUR	463,160	0.13
BANCO DE SABADELL SA FL.R 19-25 07/11A	100,000	EUR	94,606	0.03
BANCO DE SABADELL SA FL.R 20-27 11/09A	100,000	EUR	90,666	0.02
BANKINTER SA FL.R 23-30 03/05A	1,000,000	EUR	992,830	0.27
CAIXABANK S.A. FL.R 20-26 10/07A	900,000	EUR	837,670	0.23
CAIXABANK S.A. FL.R 20-26 18/11A	100,000	EUR	90,221	0.02
CAIXABANK SA FL.R 17-28 14/07A	600,000	EUR	599,973	0.17
CAIXABANK SA FL.R 18-30 17/04A	100,000	EUR	92,840	0.03
CAIXABANK SA FL.R 22-28 21/01A	1,000,000	EUR	881,460	0.24
REDELA CORPORACION 23-XX 07/08A	700,000	EUR	690,134	0.19
			5,225,808	1.44
Sweden				
SKANDINAVISKA ENSKIL FL.R 16-28 31/10A	200,000	EUR	197,480	0.05
SVENSKA HANDELSBANKEN 3.25 22-33 01/06A	500,000	EUR	457,990	0.13

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
SVENSKA HANDELSBANKEN FL.R 18-29 05/03A	1,000,000	EUR	971,870	0.27
SWEDBANK AB FL.R 22-32 23/08A	800,000	EUR	733,556	0.20
TELI CO FL.R 22-82 21/12A	700,000	EUR	679,070	0.19
			3,039,966	0.84
Switzerland				
UBS GROUP AG FL.R 22-30 15/06A	700,000	EUR	642,884	0.18
			642,884	0.18
United Kingdom				
AVIVA PLC FL.R 14-44 03/07A	100,000	EUR	97,998	0.03
BANCO DE SABADELL FL.R 22-28 10/11A	800,000	EUR	807,620	0.22
BARCLAYS PLC 1.106 21-32 12/05A	800,000	EUR	599,352	0.16
BARCLAYS PLC FL.R 19-25 09/06A	174,000	EUR	167,491	0.05
CRED SUIS SA AG FL.R 22-32 02/04A	1,200,000	EUR	1,048,236	0.29
HSBC FL.R 23-32 10/03A	500,000	EUR	502,660	0.14
HSBC HOLDINGS PLC 0.309 20-26 13/11A	799,000	EUR	723,327	0.20
HSBC HOLDINGS PLC 1.5 18-24 04/12A	500,000	EUR	494,540	0.14
HSBC HOLDINGS PLC FL.R 20-31 13/11A	200,000	EUR	156,091	0.04
LLOYDS BANKING GROUP FL.R 18-28 07/09A	800,000	EUR	794,088	0.22
LLOYDS BANKING GROUP FL.R 22-30 24/08A	700,000	EUR	642,814	0.18
NATIONWIDE BUILDING FL.R 17-29 25/07A	400,000	EUR	382,850	0.11
NATIONWIDE BUILDING FL.R 18-26 08/03A	500,000	EUR	472,848	0.13
NATWEST GROUP FL.R 23-28 14/03A	1,300,000	EUR	1,293,936	0.36
NATWEST GROUP PLC FL.R 18-25 04/03A	200,000	EUR	196,352	0.05
NATWEST GROUP PLC FL.R 18-26 02/03A	200,000	EUR	189,985	0.05
NATWEST GROUP PLC FL.R 21-30 26/02A	800,000	EUR	639,052	0.18
STANDARD CHARTERED FL.R 20-28 16/01A	200,000	EUR	174,299	0.05
			9,383,539	2.58
United States of America				
BANK OF AMERICA CORP FL.R 20-31 26/10A	600,000	EUR	464,913	0.13
BANK OF AMERICA FL.R 19-29 08/08A	300,000	EUR	249,152	0.07
CITIGROUP INC FL.R 19-27 08/10A	400,000	EUR	352,484	0.10
CITIGROUP INC FL.R 20-26 06/05A	489,000	EUR	457,777	0.13
CITIGROUP INC FL.R 22-33 22/09A	300,000	EUR	294,621	0.08
JPMORGAN CHASE & CO FL.R 19-27 11/03A	224,000	EUR	204,897	0.06
JPMORGAN CHASE & CO FL.R 19-32 04/11A	400,000	EUR	312,732	0.09
JPMORGAN CHASE CO FL.R 19-31 25/07A	1,000,000	EUR	807,370	0.22
JPMORGAN CHASE FL.R 22-30 23/03A	1,000,000	EUR	884,200	0.24
MORGAN STANLEY CAPITAL FL.R 22-34 25/01A	900,000	EUR	944,906	0.26
MORGAN STANLEY FL.R 17-26 23/10A	200,000	EUR	185,947	0.05
MORGAN STANLEY FL.R 19-24 26/07A	376,000	EUR	375,308	0.10
MORGAN STANLEY FL.R 20-29 26/10A	166,000	EUR	135,578	0.04
			5,669,885	1.56
Total floating rate notes			66,324,425	18.24
Total transferable securities admitted to an official stock exchange listing or dealt in another regulated market			353,743,187	97.30
Total investment portfolio			353,743,187	97.30
Acquisition cost			384,396,668	

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Cleome Index Euro Corporate Bonds

Geographical and economic breakdown of investments as at June 30, 2023

Geographical breakdown (in % of net assets)

France	23.11
United States of America	15.24
Netherlands	15.05
Germany	7.25
United Kingdom	6.97
Spain	6.37
Italy	4.72
Luxembourg	4.11
Belgium	2.28
Sweden	2.11
Japan	1.87
Australia	1.71
Ireland	1.22
Denmark	1.18
Austria	0.88
Finland	0.79
Switzerland	0.67
Canada	0.62
Cayman Islands	0.55
Norway	0.50
Indonesia	0.07
Portugal	0.03
	97.30

Economic breakdown (in % of net assets)

Banks and other financial institutions	52.01
Communication	4.86
Pharmaceuticals	4.75
Utilities	4.58
Insurance	4.43
Petroleum	2.86
Real estate	2.61
Transportation	2.06
Internet and internet services	2.04
Tobacco and alcoholic drinks	1.91
Chemicals	1.90
Road vehicles	1.75
Electronics and semiconductors	1.74
Foods and non alcoholic drinks	1.34
Building materials	1.32
Retail trade and department stores	1.00
Miscellaneous consumer goods	0.83
Office supplies and computing	0.83
Electrical engineering	0.82
Graphic art and publishing	0.66
Hotels and restaurants	0.60
Non Classifiable Institutions	0.46
Non classifiable Institutions	0.39
Machine and apparatus construction	0.33
Miscellaneous services	0.33
Tires and rubber	0.27
Healthcare	0.26
Packaging industries	0.23
Textiles and garments	0.13
	97.30

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Cleome Index Euro Government Bonds

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
Transferable securities admitted to an official stock exchange listing or dealt in another regulated market				
Bonds				
Austria				
AUSTRIA 0.00 21-25 20/04U	500,000	EUR	471,812	0.28
AUSTRIA 0.5 19-29 20/02A	1,000,000	EUR	874,510	0.52
AUSTRIA 0.75 16-26 20/10A	1,000,000	EUR	929,655	0.55
AUSTRIA 0.9 22-32 20/02A	1,000,000	EUR	843,235	0.50
AUSTRIA 1.20 15-25 20/10A	500,000	EUR	478,805	0.29
AUSTRIA 1.50 16-47 20/02A	900,000	EUR	666,333	0.40
AUSTRIA 2.10 17-XX 20/09A	350,000	EUR	258,830	0.15
AUSTRIA 2.40 13-34 23/05A	900,000	EUR	847,444	0.51
AUSTRIA 3.80 12-62 26/01A	100,000	EUR	116,977	0.07
AUSTRIA 4.85 09-26 15/03A	500,000	EUR	522,130	0.31
AUSTRIA 6.25 97-27 15/07A	350,000	EUR	392,651	0.23
			6,402,382	3.82
Belgium				
BELGIUM 0.0000 20-27 22/10U	600,000	EUR	529,650	0.32
BELGIUM 0.1000 20-30 22/06A	1,450,000	EUR	1,199,462	0.72
BELGIUM 0.80 15-25 22/06A	850,000	EUR	811,423	0.48
BELGIUM 0.80 17-27 22/06A	850,000	EUR	781,711	0.47
BELGIUM 0.80 18-28 22/06A	1,050,000	EUR	950,649	0.57
BELGIUM 1.00 16-26 22/06A	300,000	EUR	282,822	0.17
BELGIUM 1.60 16-47 22/06A	600,000	EUR	430,317	0.26
BELGIUM 1.90 15-38 22/06A	750,000	EUR	631,785	0.38
BELGIUM 2.25 17-57 22/06A	600,000	EUR	472,674	0.28
BELGIUM 2.60 14-24 22/06A	700,000	EUR	693,696	0.41
BELGIUM 3.75 13-45 22/06A	500,000	EUR	533,155	0.32
BELGIUM 4.25 10-41 28/03A	750,000	EUR	846,041	0.50
BELGIUM 5.00 04-35 28/03A	600,000	EUR	708,384	0.42
BELGIUM KINGDOM 0.35 22-32 22/06A	850,000	EUR	675,533	0.40
			9,547,302	5.69
Finland				
FINLAND 0.000 20-30 15/09U	650,000	EUR	529,094	0.32
FINLAND 0.125 20-36 15/04A	450,000	EUR	310,878	0.19
FINLAND 0.5 18-28 04/09A	550,000	EUR	486,929	0.29
FINLAND 0.50 16-26 15/04A	250,000	EUR	233,150	0.14
FINLAND 0.50 17-27 15/09A	400,000	EUR	361,722	0.22
FINLAND 0.875 15-25 15/09A	500,000	EUR	475,708	0.28
FINLAND 1.375 17-47 15/04A	250,000	EUR	184,265	0.11
FINLAND 2.625 12-42 04/07A	300,000	EUR	282,520	0.17
			2,864,266	1.71
France				
FRANCE (GOVT OF 0.0000 22-32 25/05U	1,000,000	EUR	777,885	0.46
FRANCE 0.0 18-24 25/03U	1,300,000	EUR	1,267,552	0.76
FRANCE 0.00 20-26 25/02U	2,000,000	EUR	1,843,490	1.10
FRANCE 0.00 21-31 25/11U	1,700,000	EUR	1,343,187	0.80
FRANCE 0.0000 19-29 25/11U	1,000,000	EUR	836,850	0.50
FRANCE 0.25 15-26 25/11A	1,800,000	EUR	1,641,366	0.98
FRANCE 0.5 18-29 25/05A	1,400,000	EUR	1,224,279	0.73
FRANCE 0.50 15-25 25/05A	2,200,000	EUR	2,088,482	1.25
FRANCE 0.50 15-26 25/05A	2,000,000	EUR	1,859,330	1.11
FRANCE 0.50 20-40 25/05A	1,000,000	EUR	653,700	0.39
FRANCE 0.50 21-72 25/05A	1,050,000	EUR	414,960	0.25
FRANCE 0.75 17-28 25/05A	1,200,000	EUR	1,084,362	0.65
FRANCE 0.75 17-28 25/11A	1,000,000	EUR	896,120	0.53
FRANCE 0.7500 22-28 25/02A	1,600,000	EUR	1,451,560	0.87
FRANCE 1.00 15-25 25/11A	1,000,000	EUR	950,875	0.57
FRANCE 1.00 16-27 25/05A	2,100,000	EUR	1,950,270	1.16

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Cleome Index Euro Government Bonds

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
FRANCE 1.25 16-36 25/05A	1,000,000	EUR	808,315	0.48
FRANCE 1.25 18-34 25/05A	1,500,000	EUR	1,260,472	0.75
FRANCE 1.50 15-31 25/05A	1,700,000	EUR	1,544,832	0.92
FRANCE 1.50 18-50 25/05A	1,300,000	EUR	905,184	0.54
FRANCE 1.75 13-24 25/11A	2,250,000	EUR	2,200,882	1.31
FRANCE 1.75 17-39 25/06A	1,000,000	EUR	830,950	0.50
FRANCE 2.25 13-24 25/05A	1,000,000	EUR	989,105	0.59
FRANCE 2.5 22-43 25/05A	500,000	EUR	445,515	0.27
FRANCE 2.5 23-26 24/09A	1,000,000	EUR	982,360	0.59
FRANCE 2.50 13-30 25/05A	2,000,000	EUR	1,961,690	1.17
FRANCE 3 22-54 25/05A	850,000	EUR	804,997	0.48
FRANCE 3.25 12-45 25/05A	1,400,000	EUR	1,405,908	0.84
FRANCE 4.00 06-38 25/10A	900,000	EUR	993,208	0.59
FRANCE 4.00 09-60 25/04A	1,200,000	EUR	1,394,850	0.83
FRANCE 4.75 04-35 25/04A	1,000,000	EUR	1,167,620	0.70
FRANCE 5.50 98-29 25/04A	600,000	EUR	683,112	0.41
FRANCE 5.75 00-32 25/10A	1,400,000	EUR	1,722,007	1.03
FRANCE GOVERNMENT 2.0 22-32 25/11A	1,100,000	EUR	1,020,052	0.61
FRANCE GOVERNMENT BO 2.75 23-29 25/02A	500,000	EUR	496,292	0.30
FRANCE GOVERNMENT BO 3.0 23-33 25/05A	200,000	EUR	201,205	0.12
ITALY 2.50 22-32 01/12S	2,000,000	EUR	1,779,150	1.06
			43,881,974	26.17
Germany				
ALLEMAGNE 0.25 17-27 15/02A	1,000,000	EUR	916,230	0.55
BUNDESREPUB. DE 0.0000 19-29 15/08U	1,400,000	EUR	1,208,354	0.72
GERMANY 0.00 16-26 15/08U	1,000,000	EUR	917,475	0.55
GERMANY 0.00 19-24 18/10U	1,200,000	EUR	1,149,708	0.69
GERMANY 0.00 19-50 15/08U	700,000	EUR	377,069	0.22
GERMANY 0.00 20-27 15/11U	1,800,000	EUR	1,609,317	0.96
GERMANY 0.00 20-30 15/02U	1,050,000	EUR	896,805	0.53
GERMANY 0.00 20-30 15/08U	1,000,000	EUR	845,585	0.50
GERMANY 0.00 20-35 15/05U	800,000	EUR	602,064	0.36
GERMANY 0.00 21-28 15/11U	700,000	EUR	613,683	0.37
GERMANY 0.00 21-31 15/02U	2,400,000	EUR	2,007,312	1.20
GERMANY 0.00 21-50 15/08U	900,000	EUR	487,296	0.29
GERMANY 0.00 21-52 15/08U	300,000	EUR	154,161	0.09
GERMANY 0.50 16-26 15/02A	1,000,000	EUR	939,090	0.56
GERMANY 1.00 14-24 15/08A	2,000,000	EUR	1,949,060	1.16
GERMANY 1.00 15-25 15/08A	1,600,000	EUR	1,531,960	0.91
GERMANY 1.25 17-48 15/08A	700,000	EUR	556,742	0.33
GERMANY 1.50 14-24 15/05A	2,000,000	EUR	1,968,600	1.17
GERMANY 1.7 22-32 15/08A.7 22-32 15/08A	2,500,000	EUR	2,365,650	1.41
GERMANY 1.8 22-53 15/08A	200,000	EUR	175,103	0.10
GERMANY 2.2 23-28 13/04A	500,000	EUR	491,538	0.29
GERMANY 2.5 23-25 13/03A	1,200,000	EUR	1,185,168	0.71
GERMANY 2.50 12-44 04/07A	900,000	EUR	908,901	0.54
GERMANY 2.50 14-46 15/08A	800,000	EUR	816,004	0.49
GERMANY 4.00 05-37 04/01A	800,000	EUR	939,448	0.56
GERMANY 4.25 07-39 04/07A	1,000,000	EUR	1,229,390	0.73
GERMANY 4.75 08-40 04/07A	1,100,000	EUR	1,441,132	0.86
GERMANY 4.75 98-28 04/07A	1,300,000	EUR	1,434,752	0.86
GERMANY 6.50 97-27 04/07A	2,000,000	EUR	2,287,950	1.36
			32,005,547	19.09
Ireland				
IRELAND 0.00 21-31 18/10U	600,000	EUR	477,954	0.29
IRELAND 0.20 20-27 15/05A	600,000	EUR	539,862	0.32
IRELAND 0.90 18-28 15/05A	200,000	EUR	182,631	0.11
IRELAND 1.10 19-29 16/01A	200,000	EUR	181,472	0.11
IRELAND 1.50 19-50 15/05A	250,000	EUR	176,292	0.11

The accompanying notes form an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.



Cleome Index Euro Government Bonds

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
IRELAND 1.70 17-37 15/05A	450,000	EUR	380,288	0.23
IRELAND 2.00 15-45 18/02A	300,000	EUR	245,176	0.15
IRELAND 2.40 14-30 15/05A	600,000	EUR	586,587	0.35
IRELAND 3.40 14-24 18/03A	350,000	EUR	350,252	0.21
IRELAND 5.40 09-25 13/03A	200,000	EUR	207,205	0.12
			3,327,719	1.98
Italy				
BUONI POLIENNAL 0.8500 19-27 15/01S	1,700,000	EUR	1,541,568	0.92
BUONI POLIENNAL 1.5000 21-45 30/04S	1,000,000	EUR	619,495	0.37
ITALY 0.6 21-31 01/08S	2,050,000	EUR	1,592,891	0.95
ITALY 1.50 15-25 01/06S	1,700,000	EUR	1,628,804	0.97
ITALY 1.60 16-26 01/06S	2,500,000	EUR	2,354,362	1.40
ITALY 1.75 19-24 01/07S	1,000,000	EUR	980,000	0.58
ITALY 2.05 17-27 01/08S	900,000	EUR	844,610	0.50
ITALY 2.20 17-27 01/06S	700,000	EUR	662,574	0.40
ITALY 2.50 14-24 01/12S	1,000,000	EUR	982,720	0.59
ITALY 2.8 22-29 15/06S	1,200,000	EUR	1,138,608	0.68
ITALY 2.80 16-67 01/03S	1,300,000	EUR	933,426	0.56
ITALY 3.4 22-28 01/04S	400,000	EUR	394,612	0.24
ITALY 3.45 17-48 01/03S	1,000,000	EUR	879,895	0.52
ITALY 3.50 14-30 01/03S	1,000,000	EUR	984,945	0.59
ITALY 3.75 14-24 01/09S	1,000,000	EUR	999,475	0.60
ITALY 4.00 05-37 01/02S	1,300,000	EUR	1,282,352	0.76
ITALY 4.75 13-28 01/09S	1,500,000	EUR	1,573,042	0.94
ITALY 5.00 03-34 01/08S	1,000,000	EUR	1,080,860	0.64
ITALY 5.00 07-39 01/08S	1,700,000	EUR	1,848,733	1.10
ITALY 5.00 09-25 01/03S	1,210,000	EUR	1,232,113	0.73
ITALY 5.00 09-40 01/09S	1,450,000	EUR	1,582,544	0.94
ITALY 5.25 98-29 01/11S	1,500,000	EUR	1,629,488	0.97
ITALY 5.75 02-33 01/02S	1,850,000	EUR	2,108,168	1.26
ITALY 7.25 96-26 01/11S	900,000	EUR	998,618	0.60
ITALY BTP 6.50 97-27 01/11S	1,500,000	EUR	1,669,215	1.00
ITALY TREASURY BONDS 2.15 22-52 01/09S	1,000,000	EUR	656,265	0.39
REPUBLIQUE ITALIENNE 0.00 21-26 01/08U	400,000	EUR	357,006	0.21
			32,556,389	19.42
Netherlands				
NETHERLANDS 0.00 20-30 15/07U	1,150,000	EUR	954,885	0.57
NETHERLANDS 0.25 15-25 15/07A	1,500,000	EUR	1,415,483	0.84
NETHERLANDS 0.25 19-29 14/02A	1,200,000	EUR	1,038,240	0.62
NETHERLANDS 0.50 16-26 15/07A	700,000	EUR	650,436	0.39
NETHERLANDS 0.50 19-40 15/01A	650,000	EUR	458,360	0.27
NETHERLANDS 0.75 17-27 15/07A	1,000,000	EUR	922,080	0.55
NETHERLANDS 2.5 23-33 15/07A	250,000	EUR	244,892	0.15
NETHERLANDS 2.50 12-33 15/01A	300,000	EUR	295,404	0.18
NETHERLANDS 2.75 14-47 15/01A	1,050,000	EUR	1,071,116	0.64
NETHERLANDS 3.75 10-42 15/01A	750,000	EUR	860,760	0.51
			7,911,656	4.72
Portugal				
OBRIGACOES DO T 1.1500 22-42 11/04A	100,000	EUR	68,270	0.04
PORTUGAL 0.30 21-31 17/10A	550,000	EUR	441,705	0.26
PORTUGAL 2.125 18-28 17/10A	500,000	EUR	480,252	0.29
PORTUGAL 2.25 18-34 18/04A	250,000	EUR	227,605	0.14
PORTUGAL 2.875 15-25 15/10A	400,000	EUR	399,000	0.24
PORTUGAL 3.875 14-30 15/02A	250,000	EUR	263,346	0.16
PORTUGAL 4.10 06-37 15/04A	300,000	EUR	320,910	0.19
PORTUGAL 4.10 15-45 15/02A	250,000	EUR	272,997	0.16
PORTUGAL 4.125 17-27 14/04A	500,000	EUR	521,132	0.31
			2,995,217	1.79

The accompanying notes form an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.



Cleome Index Euro Government Bonds

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
Spain				
SPAIN 0.25 19-24 30/07A	1,500,000	EUR	1,446,720	0.86
SPAIN 0.5 21-31 31/10A	2,100,000	EUR	1,680,420	1.00
SPAIN 0.60 19-29 31/10A	900,000	EUR	767,538	0.46
SPAIN 1.00 20-50 31/10A	700,000	EUR	375,473	0.22
SPAIN 1.40 18-28 30/07A	700,000	EUR	641,319	0.38
SPAIN 1.45 17-27 31/10A	1,700,000	EUR	1,578,127	0.94
SPAIN 1.45 19-29 29/01A	1,200,000	EUR	1,089,510	0.65
SPAIN 1.50 17-27 30/04A	1,800,000	EUR	1,687,698	1.01
SPAIN 1.60 15-25 30/04A	1,600,000	EUR	1,548,816	0.92
SPAIN 1.85 19-35 05/03A	1,100,000	EUR	924,374	0.55
SPAIN 1.95 15-30 30/07A	1,440,000	EUR	1,324,613	0.79
SPAIN 2.15 15-25 31/10A	1,900,000	EUR	1,850,894	1.10
SPAIN 2.55 22-32 31/10A	1,400,000	EUR	1,312,675	0.78
SPAIN 2.8 23-26 31/05A	500,000	EUR	491,990	0.29
SPAIN 2.90 16-46 31/10A	750,000	EUR	649,785	0.39
SPAIN 3.45 16-66 30/07A	700,000	EUR	638,890	0.38
SPAIN 3.80 14-24 30/04A	500,000	EUR	500,330	0.30
SPAIN 4.20 05-37 31/01A	1,050,000	EUR	1,120,229	0.67
SPAIN 4.70 09-41 30/07A	1,400,000	EUR	1,582,644	0.94
SPAIN 5.15 13-28 31/10A	700,000	EUR	764,698	0.46
SPAIN 5.15 13-44 31/10A	600,000	EUR	719,937	0.43
SPAIN 5.90 11-26 30/07A	1,300,000	EUR	1,395,784	0.83
SPAIN GOVERNMENT 0.80 22-29 30/07A	600,000	EUR	520,128	0.31
			24,612,592	14.68
Total bonds			166,105,044	99.06
Total transferable securities admitted to an official stock exchange listing or dealt in another regulated market			166,105,044	99.06
Total investment portfolio			166,105,044	99.06
Acquisition cost			189,438,248	



Cleome Index Euro Government Bonds

Geographical and economic breakdown of investments as at June 30, 2023

Geographical breakdown (in % of net assets)

France	26.17
Italy	19.42
Germany	19.09
Spain	14.68
Belgium	5.69
Netherlands	4.72
Austria	3.82
Ireland	1.98
Portugal	1.79
Finland	1.71
	99.06

Economic breakdown (in % of net assets)

Bonds of States, Provinces and municipalities	98.43
Non classifiable Institutions	0.59
Investments funds	0.04
	99.06



Cleome Index Euro Long Term Bonds

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
Transferable securities admitted to an official stock exchange listing or dealt in another regulated market				
Bonds				
Austria				
AUSTRIA 0.00 20-40 20/10U	20,000	EUR	11,909	0.16
AUSTRIA 2.10 17-XX 20/09A	40,000	EUR	29,581	0.40
AUSTRIA 2.40 13-34 23/05A	40,000	EUR	37,664	0.51
AUSTRIA 3.15 12-44 20/06A	35,000	EUR	35,541	0.48
AUSTRIA 3.80 12-62 26/01A	100,000	EUR	116,977	1.58
AUSTRIA 4.15 06-37 15/03A	30,000	EUR	33,475	0.45
REPUBLIC OF AUS 0.2500 21-36 20/10A	75,000	EUR	52,327	0.71
			317,474	4.29
Belgium				
BELGIUM 1.4 22-53 22/06A	30,000	EUR	19,180	0.26
BELGIUM 1.60 16-47 22/06A	50,000	EUR	35,860	0.48
BELGIUM 1.90 15-38 22/06A	80,000	EUR	67,390	0.91
BELGIUM 2.15 16-66 22/06A	120,000	EUR	90,254	1.22
BELGIUM 3 23-33 22/06A	35,000	EUR	34,844	0.47
BELGIUM 3.75 13-45 22/06A	80,000	EUR	85,305	1.15
BELGIUM 4.25 10-41 28/03A	135,000	EUR	152,287	2.06
BELGIUM 5.00 04-35 28/03A	100,000	EUR	118,064	1.60
			603,184	8.16
Finland				
FINLAND 0.125 20-36 15/04A	100,000	EUR	69,084	0.93
FINLAND 1.375 17-47 15/04A	40,000	EUR	29,482	0.40
FINLAND 2.625 12-42 04/07A	35,000	EUR	32,961	0.45
			131,527	1.78
France				
FRANCE 0.50 21-44 25/06A	80,000	EUR	47,471	0.64
FRANCE 0.75 21-53 25/05A	100,000	EUR	53,354	0.72
FRANCE 1.25 18-34 25/05A	510,000	EUR	428,561	5.80
FRANCE 1.50 18-50 25/05A	125,000	EUR	87,037	1.18
FRANCE 1.75 15-66 25/05A	120,000	EUR	82,229	1.11
FRANCE 1.75 17-39 25/06A	200,000	EUR	166,190	2.25
FRANCE 2.00 17-48 25/05A	110,000	EUR	87,102	1.18
FRANCE 3.25 12-45 25/05A	120,000	EUR	120,506	1.63
FRANCE 4.00 04-55 25/04A	115,000	EUR	131,799	1.78
FRANCE 4.00 09-60 25/04A	130,000	EUR	151,109	2.04
FRANCE 4.50 09-41 25/04A	115,000	EUR	135,277	1.83
FRANCE GOVT BOND OAT 1.25 22-38 25/05A	370,000	EUR	287,427	3.89
FRANCE ZCP 19-52A	110,000	EUR	60,084	0.81
			1,838,146	24.86
Germany				
GERMANY 0.00 19-50 15/08U	100,000	EUR	53,867	0.73
GERMANY 0.00 21-50 15/08U	115,000	EUR	62,266	0.84
GERMANY 0.00 21-52 15/08U	100,000	EUR	51,387	0.69
GERMANY 1.25 17-48 15/08A	130,000	EUR	103,395	1.40
GERMANY 1.8 22-53 15/08A	70,000	EUR	61,286	0.83
GERMANY 2.50 12-44 04/07A	130,000	EUR	131,286	1.78
GERMANY 2.50 14-46 15/08A	120,000	EUR	122,401	1.66
GERMANY 3.25 10-42 04/07A	100,000	EUR	111,520	1.51
GERMANY 4.00 05-37 04/01A	230,000	EUR	270,091	3.65
GERMANY 4.25 07-39 04/07A	195,000	EUR	239,731	3.24
GERMANY 4.75 03-34 04/07A	40,000	EUR	48,957	0.66
			1,256,187	16.99
Ireland				
IRELAND 1.50 19-50 15/05A	40,000	EUR	28,207	0.38
IRELAND 1.70 17-37 15/05A	75,000	EUR	63,381	0.86
IRELAND 2.00 15-45 18/02A	40,000	EUR	32,690	0.44

The accompanying notes form an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.



Cleome Index Euro Long Term Bonds

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
IRELAND 3 23-43 18/10A	10,000	EUR	9,848	0.13
			134,126	1.81
Italy				
BUONI POLIENNAL 2.1500 21-72 01/03S	30,000	EUR	17,854	0.24
BUONI POLIENNAL 3.8500 18-49 01/09S	190,000	EUR	177,425	2.40
ITALY 1.80 20-41 01/03S	145,000	EUR	101,974	1.38
ITALY 2.80 16-67 01/03S	215,000	EUR	154,374	2.09
ITALY 3.25 14-46 01/09S	90,000	EUR	77,121	1.04
ITALY 3.45 17-48 01/03S	130,000	EUR	114,386	1.55
ITALY 4.00 05-37 01/02S	210,000	EUR	207,149	2.80
ITALY 5.00 03-34 01/08S	150,000	EUR	162,129	2.19
ITALY 5.00 07-39 01/08S	265,000	EUR	288,185	3.90
ITALY 5.00 09-40 01/09S	170,000	EUR	185,540	2.51
			1,486,137	20.10
Netherlands				
NETHERLANDS 0.00 20-52 15/01U	85,000	EUR	41,445	0.56
NETHERLANDS 0.50 19-40 15/01A	145,000	EUR	102,250	1.38
NETHERLANDS 2.75 14-47 15/01A	90,000	EUR	91,810	1.24
NETHERLANDS 4.00 05-37 15/01A	160,000	EUR	181,975	2.46
NETHERLANDS GOVT 2.0 22-54 15/01A	15,000	EUR	13,040	0.18
			430,520	5.82
Portugal				
OBRIGACOES DO T 1.1500 22-42 11/04A	10,000	EUR	6,827	0.09
PORTUGAL 1.00 21-52 12/04A	45,000	EUR	24,813	0.34
PORTUGAL 4.10 06-37 15/04A	105,000	EUR	112,318	1.52
			143,958	1.95
Spain				
SPAIN 1.85 19-35 05/03A	30,000	EUR	25,210	0.34
SPAIN 1.9 22-52 31/10A	15,000	EUR	9,946	0.13
SPAIN 2.70 18-48 31/10A	80,000	EUR	65,994	0.89
SPAIN 2.90 16-46 31/10A	110,000	EUR	95,302	1.29
SPAIN 3.45 16-66 30/07A	185,000	EUR	168,850	2.28
SPAIN 4.20 05-37 31/01A	70,000	EUR	74,682	1.01
SPAIN 4.70 09-41 30/07A	190,000	EUR	214,787	2.90
SPAIN 4.90 07-40 30/07A	195,000	EUR	224,733	3.04
SPAIN 5.15 13-44 31/10A	40,000	EUR	47,996	0.65
SPGB 1.00 21-42 30/07A	50,000	EUR	31,540	0.43
			959,040	12.97
Total bonds			7,300,299	98.72
Total transferable securities admitted to an official stock exchange listing or dealt in another regulated market			7,300,299	98.72
Total investment portfolio			7,300,299	98.72
Acquisition cost			9,598,588	



Cleome Index Euro Long Term Bonds

Geographical and economic breakdown of investments as at June 30, 2023

Geographical breakdown (in % of net assets)

France	24.86
Italy	20.10
Germany	16.99
Spain	12.97
Belgium	8.16
Netherlands	5.82
Austria	4.29
Portugal	1.95
Ireland	1.81
Finland	1.78
	98.72

Economic breakdown (in % of net assets)

Bonds of States, Provinces and municipalities	97.93
Non classifiable Institutions	0.69
Investments funds	0.09
	98.72



Cleome Index Euro Short Term Bonds

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
Transferable securities admitted to an official stock exchange listing or dealt in another regulated market				
Bonds				
Austria				
AUSTRIA 0.00 21-25 20/04U	450,000	EUR	424,631	0.64
AUSTRIA 1.20 15-25 20/10A	450,000	EUR	430,924	0.65
AUSTRIA 1.65 14-24 21/10A	400,000	EUR	391,636	0.59
AUSTRIA 4.85 09-26 15/03A	400,000	EUR	417,704	0.63
REPUBLIC OF AUS 0.0000 19-24 15/07U	400,000	EUR	386,428	0.58
			2,051,323	3.09
Belgium				
BELGIUM 0.50 17-24 22/10A	500,000	EUR	481,640	0.73
BELGIUM 0.80 15-25 22/06A	900,000	EUR	859,153	1.29
BELGIUM 2.60 14-24 22/06A	600,000	EUR	594,597	0.90
BELGIUM 4.50 11-26 28/03A	500,000	EUR	517,995	0.78
			2,453,385	3.69
Finland				
FINLAND 0.875 15-25 15/09A	500,000	EUR	475,708	0.72
FINLAND 2.00 14-24 15/04A	225,000	EUR	222,635	0.34
FINLAND 4.00 09-25 04/07A	500,000	EUR	506,775	0.76
			1,205,118	1.81
France				
FRANCE 0.0 18-24 25/03U	1,750,000	EUR	1,706,320	2.57
FRANCE 0.00 19-25 25/03U	1,800,000	EUR	1,701,135	2.56
FRANCE 0.00 20-26 25/02U	1,750,000	EUR	1,613,054	2.43
FRANCE 0.00 21-24 25/02U	700,000	EUR	684,586	1.03
FRANCE 0.50 15-25 25/05A	1,550,000	EUR	1,471,430	2.22
FRANCE 0.50 15-26 25/05A	2,100,000	EUR	1,952,296	2.94
FRANCE 1.00 15-25 25/11A	1,450,000	EUR	1,378,769	2.08
FRANCE 1.75 13-24 25/11A	1,500,000	EUR	1,467,255	2.21
FRANCE 2.25 13-24 25/05A	1,800,000	EUR	1,780,389	2.68
FRANCE 3.50 10-26 25/04A	1,700,000	EUR	1,717,884	2.59
FRANCE 6.00 94-25 25/10A	1,100,000	EUR	1,167,842	1.76
FRANCE GOVERNMENT BOND 0.00 22-25 25/02U	1,250,000	EUR	1,183,769	1.78
			17,824,729	26.84
Germany				
GERMANY 0.00 19-24 18/10U	1,750,000	EUR	1,676,658	2.52
GERMANY 0.00 19-24 25/01U	3,100,000	EUR	3,021,306	4.55
GERMANY 0.00 20-25 10/10U	2,100,000	EUR	1,964,434	2.96
GERMANY 0.00 20-25 11/04U	2,300,000	EUR	2,175,558	3.28
GERMANY 0.2 22-24 14/06A	1,000,000	EUR	970,505	1.46
GERMANY 0.5 15-25 15/02A	2,250,000	EUR	2,155,162	3.25
GERMANY 0.50 16-26 15/02A	1,950,000	EUR	1,831,226	2.76
			13,794,849	20.77
Ireland				
IRELAND 1.00 16-26 15/05A	400,000	EUR	378,236	0.57
IRELAND 3.40 14-24 18/03A	350,000	EUR	350,252	0.53
IRELAND 5.40 09-25 13/03A	500,000	EUR	518,012	0.78
			1,246,500	1.88
Italy				
BUONI POLIENNAL 0.5000 20-26 01/02S	1,000,000	EUR	920,740	1.39
ITALY 0.00 21-24 15/04S	1,000,000	EUR	971,200	1.46
ITALY 0.00 -26 01/04U	1,000,000	EUR	902,875	1.36
ITALY 1.75 19-24 01/07S	2,000,000	EUR	1,960,000	2.95
ITALY 1.8500 20-25 01/07S	2,000,000	EUR	1,927,060	2.90
ITALY 2.00 15-25 01/12S	1,800,000	EUR	1,728,459	2.60
ITALY 2.50 14-24 01/12S	2,000,000	EUR	1,965,440	2.96
ITALY 3.75 14-24 01/09S	1,500,000	EUR	1,499,212	2.26
ITALY 4.50 10-26 01/03S	1,000,000	EUR	1,018,690	1.53

The accompanying notes form an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.



Cleome Index Euro Short Term Bonds

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
ITALY 5.00 09-25 01/03S	1,300,000	EUR	1,323,758	1.99
ITALY BUONI POL TESO 3.5 22-26 15/01S	1,000,000	EUR	993,360	1.50
			15,210,794	22.91
Netherlands				
NETHERLANDS 0 22-26 15/01A	500,000	EUR	463,312	0.70
NETHERLANDS 0.00 17-24 15/01U	700,000	EUR	687,648	1.04
NETHERLANDS 0.25 15-25 15/07A	800,000	EUR	754,924	1.14
NETHERLANDS 2.00 14-24 15/07A	750,000	EUR	739,268	1.11
			2,645,152	3.98
Portugal				
PORTUGAL 2.875 15-25 15/10A	300,000	EUR	299,250	0.45
			299,250	0.45
Spain				
SPAIN 0.00 20-25 31/01U	1,000,000	EUR	947,610	1.43
SPAIN 0.00 20-26 31/01U	1,500,000	EUR	1,377,518	2.07
SPAIN 0.25 19-24 30/07A	1,000,000	EUR	964,480	1.45
SPAIN 1.60 15-25 30/04A	1,000,000	EUR	968,010	1.46
SPAIN 1.95 16-26 30/04A	500,000	EUR	481,525	0.73
SPAIN 2.15 15-25 31/10A	800,000	EUR	779,324	1.17
SPAIN 2.75 14-24 31/10A	1,000,000	EUR	991,260	1.49
SPAIN 3.80 14-24 30/04A	1,300,000	EUR	1,300,858	1.96
SPAIN 4.65 10-25 30/07A	500,000	EUR	512,250	0.77
SPAIN GOVERNMENT BOND 0.0 22-25 31/05U	1,000,000	EUR	936,770	1.41
			9,259,605	13.94
Total bonds			65,990,705	99.37
Total transferable securities admitted to an official stock exchange listing or dealt in another regulated market			65,990,705	99.37
Total investment portfolio			65,990,705	99.37
Acquisition cost			68,092,076	



Cleome Index Euro Short Term Bonds

Geographical and economic breakdown of investments as at June 30, 2023

Geographical breakdown (in % of net assets)

France	26.84
Italy	22.91
Germany	20.77
Spain	13.94
Netherlands	3.98
Belgium	3.69
Austria	3.09
Ireland	1.88
Finland	1.81
Portugal	0.45
	99.37

Economic breakdown (in % of net assets)

Bonds of States, Provinces and municipalities	99.37
	99.37



Cleome Index Europe Equities

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
Transferable securities admitted to an official stock exchange listing or dealt in another regulated market				
Shares				
Austria				
ERSTE GROUP BANK AG	43,771	EUR	1,404,611	0.12
VERBUND AG	14,015	EUR	1,029,402	0.09
VOESTALPINE AG	19,219	EUR	632,305	0.06
			3,066,318	0.27
Belgium				
AGEAS NOM	24,172	EUR	897,023	0.08
ANHEUSER-BUSCH INBEV	118,700	EUR	6,152,221	0.54
ELIA SYSTEM OPERATOR SA	7,467	EUR	868,412	0.08
GROUPE BRUXELLES LAMBERT GBL	5,133	EUR	370,397	0.03
KBC GROUPE SA	30,452	EUR	1,946,492	0.17
SOFINA SA	1,676	EUR	317,937	0.03
SOLVAY	8,042	EUR	822,697	0.07
UCB	21,360	EUR	1,734,432	0.15
UMICORE SA	31,721	EUR	811,740	0.07
			13,921,351	1.22
Denmark				
A.P. MOELLER-MAERSK -A-	336	DKK	536,087	0.05
A.P. MOELLER-MAERSK A/S -B-	664	DKK	1,067,883	0.09
CARLSBERG AS -B-	12,345	DKK	1,807,993	0.16
CHRISTIAN HANSEN	16,843	DKK	1,071,300	0.09
COLOPLAST -B-	13,272	DKK	1,520,782	0.13
DANSKE BANK	87,788	DKK	1,957,146	0.17
DEMANT A/S	5,964	DKK	231,081	0.02
DSV A/S	19,897	DKK	3,829,250	0.33
GENMAB AS	9,029	DKK	3,128,522	0.27
NOVO NORDISK	204,768	DKK	30,234,146	2.64
NOVOZYMES -B-	30,162	DKK	1,287,747	0.11
ORSTED	24,631	DKK	2,132,981	0.19
PANDORA	9,208	DKK	753,364	0.07
ROCKWOOL INT SHS -B-	2,645	DKK	626,265	0.05
TRYG A/S	33,106	DKK	656,478	0.06
VESTAS WIND SYSTEMS - BEARER AND/OR SHS	146,030	DKK	3,558,794	0.31
			54,399,819	4.75
Finland				
ELISA CORPORATION -A-	12,331	EUR	603,479	0.05
KONE -B-	50,876	EUR	2,433,399	0.21
NESTE	52,059	EUR	1,835,600	0.16
NOKIA OYJ	842,596	EUR	3,231,777	0.28
NORDEA BANK	403,203	SEK	4,013,468	0.35
ORION CORPORATION (NEW) -B-	20,193	EUR	767,738	0.07
SAMPO OYJ -A-	45,149	EUR	1,856,527	0.16
STORA ENSO -R-	135,233	EUR	1,436,851	0.13
UPM KYMMENE CORP	85,560	EUR	2,333,221	0.20
WARTSILA CORPORATION -B-	67,831	EUR	699,677	0.06
			19,211,737	1.68
France				
ACCOR SA	22,112	EUR	752,250	0.07
AEROPORTS DE PARIS-ADP-	2,427	EUR	319,150	0.03
AIR LIQUIDE SA	67,630	EUR	11,104,846	0.97
ALSTOM SA	50,102	EUR	1,368,787	0.12
ARKEMA SA	8,549	EUR	737,779	0.06
AXA SA	236,837	EUR	6,400,520	0.56
BIOMERIEUX SA	9,053	EUR	870,174	0.08
BNP PARIBAS SA	137,619	EUR	7,943,369	0.69
BOLLORE INVESTISSEMENT	124,073	EUR	708,457	0.06

The accompanying notes form an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.



Cleome Index Europe Equities

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
BOUYGUES SA	38,891	EUR	1,196,287	0.10
BUREAU VERITAS SA	36,758	EUR	923,361	0.08
CAPGEMINI SE	18,045	EUR	3,131,710	0.27
CARREFOUR SA	108,561	EUR	1,884,076	0.16
CIE DE SAINT-GOBAIN	73,046	EUR	4,070,854	0.36
CIE GENERALE DES ETABLISSEMENTS MICHELIN	78,868	EUR	2,134,168	0.19
COVIVIO SA	16,506	EUR	712,729	0.06
CREDIT AGRICOLE SA	137,904	EUR	1,499,292	0.13
DANONE SA	103,898	EUR	5,832,834	0.51
DASSAULT SYST.	82,708	EUR	3,360,012	0.29
EDENRED SA	37,415	EUR	2,295,036	0.20
EIFFAGE	14,059	EUR	1,343,759	0.12
ENGIE SA	223,484	EUR	3,403,214	0.30
ESSILORLUXOTTICA SA	34,595	EUR	5,971,097	0.52
GECINA	5,964	EUR	581,788	0.05
GETLINK ACT	73,376	EUR	1,143,198	0.10
HERMES INTERNATIONAL SA	4,149	EUR	8,256,510	0.72
IPSEN	6,695	EUR	737,789	0.06
KERING	8,825	EUR	4,461,920	0.39
KLEPIERRE SA	33,605	EUR	763,506	0.07
LEGRAND SA	54,599	EUR	4,957,589	0.43
L'OREAL SA	29,380	EUR	12,548,198	1.10
LVMH MOET HENNESSY LOUIS VUITTON SE	33,902	EUR	29,257,426	2.56
ORANGE	280,565	EUR	3,002,607	0.26
PERNOD RICARD SA	27,221	EUR	5,509,530	0.48
PUBLICIS GROUPE	32,797	EUR	2,410,580	0.21
REMY COINTREAU	3,418	EUR	502,275	0.04
RENAULT SA	33,937	EUR	1,309,289	0.11
SANOFI	147,724	EUR	14,506,497	1.27
SARTORIUS STEDIM BIOTECH	4,289	EUR	980,894	0.09
SCHNEIDER ELECTRIC SE	83,685	EUR	13,930,205	1.22
SOCIETE GENERALE SA	109,962	EUR	2,617,096	0.23
SODEXO SA	15,131	EUR	1,525,961	0.13
TELEPERFORMANCE SE	7,844	EUR	1,203,662	0.11
TOTALENERGIESSE	308,335	EUR	16,203,004	1.42
UNIBAIL RODAMCO	20,451	EUR	984,716	0.09
VALEO SA	27,047	EUR	530,933	0.05
VEOLIA ENVIRONNEMENT SA	65,340	EUR	1,891,593	0.17
VINCI SA	67,699	EUR	7,201,820	0.63
VIVENDI SA	157,799	EUR	1,326,458	0.12
WENDEL SA	3,769	EUR	354,286	0.03
WORLDLINE SA	29,421	EUR	985,604	0.09
			207,648,695	18.15
Germany				
ADIDAS AG NAMEN AKT	20,193	EUR	3,589,912	0.31
ALLIANZ SE REG SHS	50,765	EUR	10,823,098	0.95
BASF SE REG SHS	115,270	EUR	5,126,057	0.45
BECHTLE	8,388	EUR	304,652	0.03
BEIERSDORF AG	13,486	EUR	1,635,178	0.14
BMW AG	50,436	EUR	5,675,059	0.50
BMW VORZUG - STIMMRECHTSLOS	11,326	EUR	1,180,169	0.10
BRENNTAG - NAMEN AKT	27,249	EUR	1,945,579	0.17
CARL ZEISS MEDITEC AG	6,634	EUR	657,031	0.06
COMMERZBK	151,890	EUR	1,541,684	0.13
CONTINENTAL AG	12,800	EUR	884,480	0.08
COVESTRO AG	28,735	EUR	1,367,211	0.12
DAIMLER AG NAMEN-AKT	108,535	EUR	7,995,773	0.70
DELIVERY HERO	19,492	EUR	787,574	0.07

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Cleome Index Europe Equities

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
DEUTSCHE BANK AG REG SHS	288,080	EUR	2,770,753	0.24
DEUTSCHE BOERSE AG REG SHS	28,231	EUR	4,773,862	0.42
DEUTSCHE POST AG REG SHS	120,874	EUR	5,406,694	0.47
DEUTSCHE TELEKOM AG REG SHS	412,699	EUR	8,244,075	0.72
E.ON SE	317,347	EUR	3,706,613	0.32
EVONIK INDUSTRIES	46,795	EUR	815,637	0.07
FRESENIUS MEDICAL CARE AG & CO KGAA	35,280	EUR	1,544,206	0.13
FRESENIUS SE	62,989	EUR	1,598,031	0.14
GEA GROUP AG	37,570	EUR	1,439,307	0.13
HANNOVER RUECK SE	8,974	EUR	1,744,097	0.15
HELLOFRESH SE	16,464	EUR	372,086	0.03
HENKEL AG & CO KGAA	6,208	EUR	400,416	0.03
HENKEL AG & CO KGAA	31,734	EUR	2,324,833	0.20
INFINEON TECHNOLOGIES REG SHS	184,885	EUR	6,985,880	0.61
KNORR-BREMSE - BEARER SHS	14,084	EUR	985,598	0.09
LEG IMMOBILIEN - NAMEN AKT	13,073	EUR	688,163	0.06
MERCK KGAA	18,298	EUR	2,773,062	0.24
MTU AERO ENGINES HOLDING AG	10,273	EUR	2,438,810	0.21
MUENCHENER RUECKVERSICHERUNGS AG REG SHS	19,361	EUR	6,652,440	0.58
NEMETSCHEK	8,031	EUR	551,248	0.05
PUMA AG	14,170	EUR	781,050	0.07
RATIONAL NAMEN	840	EUR	556,920	0.05
SAP AG	130,038	EUR	16,272,955	1.42
SARTORIUS VORZ.OHNE STIMMRECHT.	2,936	EUR	931,006	0.08
SCOUT24	11,691	EUR	679,013	0.06
SIEMENS AG REG	102,307	EUR	15,605,910	1.36
SIEMENS ENERGY - REGISTERED SHS	84,154	EUR	1,361,612	0.12
SIEMENS HEALTHINEERS	34,178	EUR	1,772,471	0.15
SYMRISE AG	19,576	EUR	1,879,688	0.16
TELEFONICA NAMEN AKT	225,434	EUR	580,943	0.05
VOLKSWAGEN AG	7,845	EUR	1,199,500	0.10
VOLKSWAGEN AG VORZ.AKT	26,247	EUR	3,226,806	0.28
VONOVIA SE	100,812	EUR	1,804,031	0.16
ZALANDO SE	28,595	EUR	753,764	0.07
			147,134,937	12.86
Ireland				
BANK OF IRELAND - REGISTERED	178,282	EUR	1,557,828	0.14
CRH PLC	80,692	EUR	4,074,946	0.36
DCC PLC	28,068	GBP	1,438,479	0.13
FLUTTER ENTERTAINMENT PLC	21,208	EUR	3,907,574	0.34
KERRY GROUP -A-	21,286	EUR	1,902,543	0.17
KINGSPAN GROUP	25,660	EUR	1,562,694	0.14
SMURFIT KAPPA PLC	36,222	EUR	1,105,858	0.10
			15,549,922	1.36
Italy				
AMPLIFON SPA	16,827	EUR	565,219	0.05
ASSICURAZIONI GENERALI SPA	151,131	EUR	2,814,059	0.25
DIASORIN	3,391	EUR	323,501	0.03
ENEL SPA	988,053	EUR	6,094,311	0.53
ENI SPA	285,472	EUR	3,763,092	0.33
FINCOBANK	59,313	EUR	730,440	0.06
INTESA SANPAOLO	1,990,762	EUR	4,777,829	0.42
MEDIOBANCA	55,993	EUR	613,683	0.05
MONCLER SPA	23,382	EUR	1,481,016	0.13
NEXI SPA	72,100	EUR	517,822	0.05
POSTE ITALIANE SPA	33,492	EUR	332,107	0.03
PRYSMIAN SPA	63,314	EUR	2,423,660	0.21
RECORDATI SPA	13,019	EUR	569,581	0.05
TELECOM ITALIA	831,418	EUR	214,340	0.02

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Cleome Index Europe Equities

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
TERNA SPA	203,998	EUR	1,592,408	0.14
UNICREDIT SPA REGS	244,908	EUR	5,207,969	0.46
			32,021,037	2.80
Jersey				
WPP PLC	141,000	GBP	1,352,903	0.12
			1,352,903	0.12
Luxembourg				
EUROFINS SCIENTIFIC SE	17,809	EUR	1,035,771	0.09
TENARIS SA - REG.SHS	85,217	EUR	1,168,751	0.10
			2,204,522	0.19
Netherlands				
ABN AMRO GROUP DEP RECEIPT	56,178	EUR	799,413	0.07
ADYEN --- PARTS SOCIALES	2,436	EUR	3,863,009	0.34
AEGON NV	223,518	EUR	1,034,888	0.09
AKZO NOBEL NV	26,753	EUR	1,998,984	0.17
ARGENX SE	7,578	EUR	2,693,221	0.24
ASM INTERNATIONAL NV	5,467	EUR	2,123,109	0.19
ASML HOLDING NV	49,036	EUR	32,510,868	2.84
CNH INDUSTRIAL NV	150,676	EUR	1,989,677	0.17
DAVIDE CAMPARI-MILANO N.V.	64,172	EUR	814,343	0.07
EURONEXT NV	14,140	EUR	880,922	0.08
EXOR REG	14,779	EUR	1,207,149	0.11
FERRARI NV	11,886	EUR	3,559,857	0.31
FERROVIAL INTERNATIONAL SE	43,735	EUR	1,267,003	0.11
HEINEKEN HOLDING	21,199	EUR	1,688,500	0.15
HEINEKEN NV	35,755	EUR	3,367,406	0.29
IMCD	10,851	EUR	1,429,077	0.12
ING GROUP NV	453,855	EUR	5,599,663	0.49
JUST EAT TAKEAWAY.COM N.V	20,426	EUR	286,699	0.03
KONINKLIJKE AHOLD DELHAIZE NV	149,819	EUR	4,683,342	0.41
KONINKLIJKE KPN NV	473,411	EUR	1,547,581	0.14
NN GROUP NV	39,066	EUR	1,324,728	0.12
PROSUS NV	97,805	EUR	6,563,694	0.57
QIAGEN - REGISTERED	35,208	EUR	1,448,457	0.13
RANDSTAD BR	20,017	EUR	967,021	0.08
ROYAL PHILIPS NV	116,171	EUR	2,301,115	0.20
STELLANTIS N.V.-BEARER & REGISTERED SHS	340,937	EUR	5,485,676	0.48
STMICROELECTRONICS NV	88,173	EUR	4,017,603	0.35
WOLTERS KLUWER NV	37,875	EUR	4,404,862	0.38
			99,857,867	8.73
Norway				
AKER BP SHS	60,848	NOK	1,310,821	0.11
DNB BK ASA	94,978	NOK	1,630,841	0.14
EQUINOR ASA	139,030	NOK	3,712,304	0.32
MOWI ASA	67,095	NOK	976,992	0.09
NORSK HYDRO ASA	326,960	NOK	1,784,664	0.16
ORKLA ASA	170,170	NOK	1,122,480	0.10
TELENOR ASA	88,063	NOK	819,716	0.07
YARA INTERNATIONAL ASA	15,116	NOK	490,137	0.04
			11,847,955	1.04
Portugal				
BANCO ESPIRIT SANTO	548,704	EUR	0	0.00
EDP-ENERGIAS DE PORTUGAL SA - REG.SHS	363,827	EUR	1,628,490	0.14
GALP ENERGIA SA REG SHS -B-	60,391	EUR	647,392	0.06
JERONIMO MARTINS SGPS SA	45,127	EUR	1,139,005	0.10
			3,414,887	0.30
Spain				
ACS	32,305	EUR	1,039,252	0.09
AENA SME SA	9,022	EUR	1,335,256	0.12

The accompanying notes form an integral part of the financial statements.
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Cleome Index Europe Equities

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
AMADEUS IT GROUP SA -A-	56,151	EUR	3,913,725	0.34
BANCO BILBAO VIZCAYA ARGENTARIA SA	742,146	EUR	5,218,771	0.46
BANCO SANTANDER SA REG SHS	2,008,747	EUR	6,799,609	0.59
CAIXABANK SA	608,060	EUR	2,302,723	0.20
CELLNEX TELECOM SA	65,782	EUR	2,433,276	0.21
EDP RENOVAVEIS SA	53,326	EUR	975,599	0.09
GRIFOLS SA -A-	40,892	EUR	480,072	0.04
IBERDROLA SA	842,576	EUR	10,068,783	0.88
INDITEX SHARE FROM SPLIT	136,311	EUR	4,833,588	0.42
NATURGY ENERGY GROUP SA	22,940	EUR	625,344	0.05
RED ELECTRICA	95,035	EUR	1,462,113	0.13
REPSOL SA	178,445	EUR	2,378,672	0.21
TELEFONICA SA	724,989	EUR	2,694,059	0.24
			46,560,842	4.07
Sweden				
ATLAS COPCO AB	269,408	SEK	3,069,183	0.27
ALFA LAVAL	43,600	SEK	1,454,042	0.13
ASSA ABLOY -B- NEW I	154,090	SEK	3,386,665	0.30
ATLAS COPCO AB	275,203	SEK	3,629,128	0.32
BOLIDEN --- REGISTERED SHS	71,959	SEK	1,902,440	0.17
EMBRACER GRP --- REGISTERED SHS	105,252	SEK	240,795	0.02
EPIROC --- REGISTERED SHS -A-	118,891	SEK	2,057,142	0.18
EQT AB	32,136	SEK	565,586	0.05
ESSITY AB REGISTERED -B-	80,349	SEK	1,957,545	0.17
EVOLUTION AB	21,764	SEK	2,522,458	0.22
FASTIGHETS-B SHS SHARES	80,491	SEK	268,844	0.02
GETINGE -B-	30,284	SEK	485,577	0.04
HENNES AND MAURITZ AB	82,775	SEK	1,300,742	0.11
HEXAGON --- REGISTERED SHS -B-	222,218	SEK	2,503,294	0.22
HUSQVARNA -B-	73,039	SEK	605,175	0.05
INVESTOR --- REGISTERED SHS -A-	41,792	SEK	764,965	0.07
INVESTOR --- REGISTERED SHS -B-	186,228	SEK	3,407,944	0.30
KINNEVIK AB	31,132	SEK	394,690	0.03
LATOUR INVESTMENT REGISTERED B	55,585	SEK	1,008,471	0.09
LIFCO AB	48,077	SEK	955,890	0.08
NIBE INDUSTRIER	220,979	SEK	1,920,211	0.17
SAGAX -B-	3,318	SEK	59,973	0.01
SANDVIK AB	146,147	SEK	2,606,878	0.23
SECURITAS -B- FREE	69,501	SEK	521,718	0.05
SKANDINAVISKA ENSKILDA BANKEN -A-	183,332	SEK	1,853,661	0.16
SKANSKA -B- FREE	43,109	SEK	552,935	0.05
SKF AB -B-	64,949	SEK	1,033,959	0.09
SVENSKA CELLULOSA SCA AB-SHS-B-	109,594	SEK	1,278,291	0.11
SVENSKA HANDELSBANKEN AB-A-	189,926	SEK	1,456,004	0.13
SWEDBANK -A-	125,574	SEK	1,937,810	0.17
TELE2 AB	57,682	SEK	436,228	0.04
TELIA COMPANY AB	519,359	SEK	1,042,310	0.09
VOLVO AB -B-	239,870	SEK	4,539,195	0.40
			51,719,749	4.52
Switzerland				
ABB LTD REG SHS	253,943	CHF	9,152,927	0.80
ADECCO REG.SHS	19,098	CHF	571,932	0.05
ALCON - REGISTERED SHS	60,642	CHF	4,603,834	0.40
BACHEM HOLDING LTD SHARES	3,109	CHF	248,452	0.02
BALOISE HOLDING REG.SHS	6,661	CHF	896,732	0.08
BARRY CALLEBAUT - NAMEN-AKT	688	CHF	1,217,331	0.11
CHOCOLADEFABRIKEN LINDT & SP PARTIZIPSCH	114	CHF	1,312,802	0.11
CHOCOLADEFABRIKEN LINDT & SP REGS	13	CHF	1,478,408	0.13
CIE FINANCIERE RICHEMONT NAMEN AKT	60,920	CHF	9,465,210	0.83

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Cleome Index Europe Equities

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
CLARIANT NAMEN AKT	50,744	CHF	671,700	0.06
COCA COLA HBC NAMEN	35,498	GBP	970,026	0.08
DSM FIRMENICH	24,000	EUR	2,366,880	0.21
GEBERIT AG	5,899	CHF	2,829,078	0.25
GIVAUDAN SA REG.SHS	1,217	CHF	3,696,947	0.32
JULIUS BAER GROUP NAMEN AKT	29,414	CHF	1,697,848	0.15
KUEHNE + NAGEL INTERNATIONAL AG	7,126	CHF	1,932,536	0.17
LOGITECH NAMEN AKT	23,142	CHF	1,262,312	0.11
LONZA GROUP (CHF)	8,748	CHF	4,780,680	0.42
NESTLE SA REG SHS	345,944	CHF	38,136,954	3.33
NOVARTIS AG REG SHS	275,064	CHF	25,363,209	2.22
PARTNERS GROUP HLDG NAMEN AKT	2,239	CHF	1,930,580	0.17
ROCHE HOLDING AG	4,137	CHF	1,244,427	0.11
ROCHE HOLDING LTD	87,832	CHF	24,611,497	2.15
SCHINDLER HOLDING SA	8,053	CHF	1,730,151	0.15
SGS LTD	19,463	CHF	1,686,175	0.15
SIKA - REGISTERED SHS	17,952	CHF	4,702,962	0.41
SONOVA HOLDING NAM-AKT	5,772	CHF	1,408,627	0.12
STRAUMANN HOLDING LTD	11,041	CHF	1,641,925	0.14
SWISS LIFE HOLDING N-NAMEN REGISTERED	3,515	CHF	1,883,454	0.16
SWISS PRIME SITE AG-NAMEN AKT	10,038	CHF	798,577	0.07
SWISS RE REGS	45,504	CHF	4,197,715	0.37
SWISSCOM SHS NOM	3,440	CHF	1,965,916	0.17
TEMENOS AG NAM.AKT	6,374	CHF	464,573	0.04
THE SWATCH GROUP	5,043	CHF	1,349,037	0.12
UBS GROUP SA	397,091	CHF	7,361,674	0.64
VAT GROUP SA	3,433	CHF	1,301,378	0.11
ZURICH INSURANCE GROUP NAMEN AKT	20,047	CHF	8,726,982	0.76
			179,661,448	15.70
United Kingdom				
3I GROUP PLC	159,217	GBP	3,615,153	0.32
ABRDN PLC	443,636	GBP	1,128,024	0.10
ADMIRAL GROUP PLC	23,782	GBP	576,987	0.05
ANGLO AMERICAN PLC	201,957	GBP	5,255,142	0.46
ANTOFAGASTA PLC	103,980	GBP	1,770,259	0.15
ASHTAD GROUP	63,767	GBP	4,045,302	0.35
ASSOCIATED BRITISH FOODS PLC	51,069	GBP	1,184,856	0.10
ASTRAZENECA PLC	192,707	GBP	25,321,495	2.21
AUTO TRADER GROUP PLC	106,570	GBP	758,030	0.07
AVIVA PLC	395,088	GBP	1,819,481	0.16
BARCLAYS PLC	1,889,089	GBP	3,376,432	0.30
BARRATT DEVELOPMENTS PLC	185,475	GBP	893,712	0.08
BP PLC	2,238,928	GBP	11,958,430	1.05
BRITISH LAND CO PLC REIT	172,965	GBP	610,311	0.05
BT GROUP PLC	936,685	GBP	1,335,471	0.12
BUNZL PLC	72,237	GBP	2,524,486	0.22
BURBERRY GROUP PLC	58,166	GBP	1,436,951	0.13
COCA-COLA EUROPACIFIC PARTNERS	33,910	EUR	2,000,690	0.17
COMPASS GROUP	252,196	GBP	6,471,311	0.57
CRODA INTL - REGISTERED SHS	21,615	GBP	1,417,071	0.12
DIAGEO PLC	301,700	GBP	11,879,558	1.04
EXPERIAN GROUP	117,088	GBP	4,117,830	0.36
GSK --- REGISTERED SHS	541,899	GBP	8,769,904	0.77
HALEON PLC REGISTERED SHARE	705,103	GBP	2,647,782	0.23
HALMA PLC	47,146	GBP	1,250,964	0.11
HARGREAVES LANS - REGISTERED SHS	48,727	GBP	463,109	0.04
HIKMA PHARMACEUTICALS PLC	31,090	GBP	684,911	0.06
HSBC HOLDINGS PLC	2,458,284	GBP	17,809,418	1.56

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Cleome Index Europe Equities

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
INFORMA PLC	227,548	GBP	1,925,070	0.17
INTERCONTINENTAL HOTELS GROUP PLC	22,256	GBP	1,409,300	0.12
INTERTEK GROUP PLC	24,017	GBP	1,193,643	0.10
J SAINSBURY PLC	445,917	GBP	1,397,794	0.12
JD SPORTS FASHION PLC	334,497	GBP	569,091	0.05
JOHNSON MATTHEY	30,969	GBP	630,098	0.06
KINGFISHER PLC	379,416	GBP	1,024,421	0.09
LAND SEC R.E.I.T	117,667	GBP	787,326	0.07
LEGAL & GENERAL GROUP PLC	694,244	GBP	1,838,859	0.16
LLOYDS BANKING GROUP PLC	8,703,812	GBP	4,421,129	0.39
LSE GROUP	54,316	GBP	5,295,201	0.46
M AND G REGISTERED SHS	345,985	GBP	771,678	0.07
MONDI PLC	85,941	GBP	1,200,760	0.10
NATIONAL GRID PLC	543,759	GBP	6,593,034	0.58
NATWEST GROUP PLC	734,582	GBP	2,061,264	0.18
NEXT PLC	14,656	GBP	1,178,423	0.10
OCADO GROUP PLC	36,464	GBP	241,351	0.02
PEARSON PLC	132,159	GBP	1,265,917	0.11
PERSIMMON PLC	42,371	GBP	506,339	0.04
PHOENIX GROUP HOLDINGS PLC - REG SHS	54,487	GBP	337,659	0.03
PRUDENTIAL PLC	328,846	GBP	4,247,810	0.37
RECKITT BENCKISER GROUP PLC	93,346	GBP	6,430,829	0.56
RELX PLC	267,028	EUR	8,155,688	0.71
RENTOKIL INITIAL PLC	359,616	GBP	2,577,217	0.23
RIO TINTO PLC	177,416	GBP	10,307,143	0.90
SAGE GROUP	146,831	GBP	1,582,349	0.14
SCHRODERS PLC	90,484	GBP	461,093	0.04
SEGRO (REIT)	177,770	GBP	1,484,887	0.13
SEVERN TRENT PLC	52,481	GBP	1,569,262	0.14
SHELL PLC	472,927	GBP	13,050,421	1.14
SHELL PLC	395,809	GBP	10,804,435	0.94
SMITH AND NEPHEW PLC	112,716	GBP	1,665,488	0.15
SPIRAX-SARCO ENGIN	10,727	GBP	1,295,640	0.11
SSE PLC	160,326	GBP	3,439,494	0.30
ST JAME'S PLACE CAPITAL	61,976	GBP	785,398	0.07
STANDARD CHARTERED PLC	325,331	GBP	2,589,303	0.23
TAYLOR WIMPEY PLC	465,444	GBP	557,296	0.05
THE BERKELEY GROUP HOLDINGS	13,358	GBP	610,656	0.05
UNILEVER	136,313	GBP	6,503,493	0.57
UNILEVER	185,950	GBP	8,878,752	0.78
UNITED UTILITIES GROUP PLC	139,776	GBP	1,566,260	0.14
VODAFONE GROUP PLC	3,755,142	GBP	3,236,822	0.28
WHITBREAD	21,759	GBP	858,544	0.08
			252,429,707	22.06
Total Shares			1,142,003,696	99.81
Total transferable securities admitted to an official stock exchange listing or dealt in another regulated market			1,142,003,696	99.81
Other transferable securities				
Shares				
United Kingdom				
NMC HEALTH PLC	14,075	GBP	0	0.00
			0	0.00
Total Shares			0	0.00
Total Other transferable securities			0	0.00
Total investment portfolio			1,142,003,696	99.81
Acquisition cost			990,015,833	

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Cleome Index Europe Equities

Geographical and economic breakdown of investments as at June 30, 2023

Geographical breakdown (in % of net assets)

United Kingdom	22.06
France	18.15
Switzerland	15.70
Germany	12.86
Netherlands	8.73
Denmark	4.75
Sweden	4.52
Spain	4.07
Italy	2.80
Finland	1.68
Ireland	1.36
Belgium	1.22
Norway	1.04
Portugal	0.30
Austria	0.27
Luxembourg	0.19
Jersey	0.12
	99.81

Economic breakdown (in % of net assets)

Pharmaceuticals	15.30
Banks and other financial institutions	14.61
Foods and non alcoholic drinks	6.20
Petroleum	5.74
Insurance	5.22
Utilities	4.63
Electronics and semiconductors	4.51
Textiles and garments	4.09
Electrical engineering	3.98
Chemicals	3.70
Machine and apparatus construction	3.42
Internet and internet services	3.23
Road vehicles	3.03
Communication	2.85
Tobacco and alcoholic drinks	2.77
Building materials	2.37
Retail trade and department stores	1.99
Graphic art and publishing	1.82
Non ferrous metals	1.59
Transportation	1.42
Hotels and restaurants	1.17
Miscellaneous services	0.95
Miscellaneous consumer goods	0.87
Paper and forest products	0.86
Real estate	0.83
Biotechnology	0.77
Healthcare	0.55
Coal mining and steel industry & Chemicals	0.32
Tires and rubber	0.26
Aeronautic and astronautic Industry	0.21
Agriculture and fishery	0.13
Watch and clock industry, jewelry	0.12
Office supplies and computing	0.11
Environmental services and recycling	0.09
Precious metals and stones	0.06
Non Classifiable Institutions	0.04
	99.81

Any differences in the percentage of Net Assets are the result of roundings.



Cleome Index USA Equities

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in USD)	% net assets
Transferable securities admitted to an official stock exchange listing or dealt in another regulated market				
Shares				
Bermuda				
ARCH CAPITAL GROUP LTD	26,871	USD	2,011,294	0.11
BUNGE LTD	9,886	USD	932,744	0.05
EVEREST REINSURANCE GROUP	3,065	USD	1,047,801	0.06
INVESCO LTD	70,118	USD	1,178,684	0.06
			5,170,523	0.28
Canada				
WASTE CONNECTIONS INC	14,393	USD	2,057,191	0.11
			2,057,191	0.11
Ireland				
ACCENTURE - SHS CLASS A	30,809	USD	9,507,041	0.51
ALLEGION PLC WI	6,702	USD	804,374	0.04
AON - REGISTERED SHS (USD)	10,836	USD	3,740,587	0.20
EATON CORPORATION PUBLIC LIMITED COMPANY	26,328	USD	5,294,561	0.28
HORIZON THERAPEUTICS PLC	11,256	USD	1,157,680	0.06
JAZZ PHARMACEUTICALS PLC	4,580	USD	567,783	0.03
JOHNSON CONTROLS INTL	48,525	USD	3,306,494	0.18
LINDE PLC	27,213	USD	10,370,330	0.55
MEDTRONIC HLD	68,052	USD	5,995,381	0.32
PENTAIR PLC	26,614	USD	1,719,264	0.09
TRANE TECH - REGISTERED SHS	16,158	USD	3,090,379	0.16
WILLIS TOWERS WATSON PLC	8,913	USD	2,099,012	0.11
			47,652,886	2.54
Jersey				
APTIV PLC	14,779	USD	1,508,788	0.08
FERGUSON NEWCO PLC	15,531	GBP	2,443,182	0.13
			3,951,970	0.21
Luxembourg				
BLACK KNIGHT HOLDCO CORP	12,077	USD	721,359	0.04
CLOUDFLARE INC	10,512	USD	687,169	0.04
PINTEREST REGISTERED SHS -A-	21,130	USD	577,694	0.03
SNOWFLAKE INC-CLASS A	10,885	USD	1,915,542	0.10
THE TRADE DESK -A-	18,481	USD	1,427,103	0.08
ZOOM VIDEO COMMUNICATIONS INC	8,740	USD	593,271	0.03
			5,922,138	0.32
Netherlands Antilles				
SCHLUMBERGER LTD	80,747	USD	3,966,293	0.21
			3,966,293	0.21
Netherlands				
LYONDELLBASELL -A-	9,497	USD	872,110	0.05
NXP SEMICONDUCTORS	14,505	USD	2,968,883	0.16
			3,840,993	0.20
Switzerland				
CHUBB - NAMEN AKT	24,288	USD	4,676,897	0.25
TE CONNECTIVITY LTD REG SHS	17,010	USD	2,384,122	0.13
			7,061,019	0.38
United Kingdom				
ATLASSIAN CORPORATION PL	6,900	USD	1,157,889	0.06
LIBERTY GLOBAL -C-	39,789	USD	707,051	0.04
SENSATA TECH(S) -REGISTERED SHS	19,923	USD	896,336	0.05
			2,761,276	0.15
United States of America				
3M CO	35,314	USD	3,534,578	0.19
ABBOTT LABORATORIES	87,894	USD	9,582,204	0.51
ABBVIE INC	81,920	USD	11,037,082	0.59
ACTIVISION BLIZZARD	38,840	USD	3,274,212	0.17
ADOBE INC	22,214	USD	10,862,424	0.58

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Cleome Index USA Equities

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in USD)	% net assets
ADVANCED MICRO DEVICES INC	79,377	USD	9,041,834	0.48
AFLAC INC	31,603	USD	2,205,889	0.12
AGILENT TECHNOLOGIES	14,365	USD	1,727,391	0.09
AIR PRODUCTS & CHEMICALS INC	12,856	USD	3,850,758	0.21
AIRBNB INC	17,739	USD	2,273,430	0.12
AKAMAI TECHNOLOGIES	11,905	USD	1,069,902	0.06
ALBEMARLE - REGISTERED SHS	5,810	USD	1,296,153	0.07
ALEXANDRIA REAL ESTATE	10,788	USD	1,224,330	0.07
ALIGN TECHNOLOGY INC	2,751	USD	972,864	0.05
ALLSTATE CORP	16,009	USD	1,745,621	0.09
ALNYLAM PHARMACEUTICALS INC	6,078	USD	1,154,455	0.06
ALPHABET INC -A-	281,229	USD	33,663,111	1.79
ALPHABET INC -C-	256,480	USD	31,026,386	1.65
AMAZON.COM INC	439,474	USD	57,289,831	3.05
AMERICAN EXPRESS	33,150	USD	5,774,730	0.31
AMERICAN INTL	44,182	USD	2,542,232	0.14
AMERICAN TOWER CORP	24,749	USD	4,799,821	0.26
AMERICAN WATER WORKS CO INC	22,964	USD	3,278,111	0.17
AMERIPRISE FINANCIAL INC	7,989	USD	2,653,626	0.14
AMERISOURCEBERGEN CORP	5,658	USD	1,088,769	0.06
AMETEK INC	17,604	USD	2,849,736	0.15
AMGEN INC	27,346	USD	6,071,359	0.32
AMPHENOL -A-	21,906	USD	1,860,915	0.10
ANALOG DEVICES INC	27,397	USD	5,337,210	0.28
ANNALY CAPITAL MANAGEMENT INC	48,580	USD	972,086	0.05
ANSYS INC	3,975	USD	1,312,823	0.07
ANTHEM INC	13,174	USD	5,853,076	0.31
APPLE INC	757,545	USD	146,941,004	7.83
APPLIED MATERIALS INC	44,079	USD	6,371,179	0.34
AQUA AMERICA --- REGISTERED SHS	67,587	USD	2,697,397	0.14
ARCHER-DANIELS MIDLAND CO	25,643	USD	1,937,585	0.10
ARISTA NETWORKS INC	11,521	USD	1,867,093	0.10
ARTHUR J.GALLAGHER AN CO	10,601	USD	2,327,662	0.12
ASSURANT INC	4,589	USD	576,929	0.03
AT&T INC	372,288	USD	5,937,994	0.32
ATMOS ENERGY CORP	16,676	USD	1,940,086	0.10
AUTODESK INC	12,715	USD	2,601,616	0.14
AUTOMATIC DATA PROCESSING INC	27,859	USD	6,123,130	0.33
AUTOZONE INC	1,101	USD	2,745,189	0.15
AVALONBAY COMMUN	13,363	USD	2,529,215	0.13
AVANTOR - REGISTERED SHS	38,542	USD	791,653	0.04
AXON ENTERPRISE - REGISTERED	3,403	USD	663,993	0.04
BAKER HUGHES RG-A REGISTERED SHS -A-	68,966	USD	2,180,015	0.12
BALL CORP	23,004	USD	1,339,063	0.07
BANK OF AMERICA CORP	396,027	USD	11,362,015	0.61
BANK OF NY MELLON	74,064	USD	3,297,329	0.18
BAXTER INTERNATIONAL INC	25,121	USD	1,144,513	0.06
BECTON DICKINSON	13,282	USD	3,506,581	0.19
BEST BUY CO INC	12,524	USD	1,026,342	0.05
BILL COM HOLDINGS INC	3,640	USD	425,334	0.02
BIOMARIN PHARMACEUTICAL INC	8,145	USD	2,320,103	0.12
BIOMARIN PHARMACEUTICAL INC	5,753	USD	498,670	0.03
BLACKROCK INC	8,273	USD	5,717,801	0.30
BLACKSTONE INC - REGISTERED SHS	33,500	USD	3,114,495	0.17
BLOCK INC -A-	23,744	USD	1,580,638	0.08
BOOKING HOLDINGS INC	1,840	USD	4,968,607	0.26
BOOZ ALLEN HAMILTON -A-	14,503	USD	1,618,535	0.09
BOSTON PROPERTIES INC	16,094	USD	926,853	0.05

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Cleome Index USA Equities

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in USD)	% net assets
BOSTON SCIENTIF CORP	56,808	USD	3,072,745	0.16
BRISTOL-MYERS SQUIBB CO	117,766	USD	7,531,136	0.40
BROADCOM INC - REGISTERED SHS	19,853	USD	17,221,088	0.92
BROADRIDGE FINANCIAL SOL -W/I	11,555	USD	1,913,855	0.10
BTH & BDY WRKS --- REGISTERED SHS	9,923	USD	372,112	0.02
BUILDERS FIRSTSOURCE	7,163	USD	974,168	0.05
BURLINGTON STORES INC	3,410	USD	536,700	0.03
C.H.ROBINSON WORLWIDE INC	16,980	USD	1,602,063	0.09
CADENCE DESIGN SYSTEMS INC	14,226	USD	3,336,282	0.18
CAPITAL ONE FINANCIAL CORP	21,755	USD	2,379,344	0.13
CARDINAL HEALTH	15,668	USD	1,481,723	0.08
CARLISLE COS INC	3,231	USD	828,848	0.04
CARMAX INC	8,620	USD	721,494	0.04
CARRIER GLOBAL CORP-WI	58,990	USD	2,932,393	0.16
CATALENT	12,280	USD	532,461	0.03
CATERPILLAR - REGISTERED	26,048	USD	6,409,110	0.34
CBOE HOLDINGS INC	12,197	USD	1,683,308	0.09
CBRE GROUP	19,816	USD	1,599,349	0.09
CDW	7,857	USD	1,441,760	0.08
CENTENE CORP	26,671	USD	1,798,959	0.10
CF INDUSTRIES HOLDINGS INC	8,863	USD	615,269	0.03
CHARLES SCHWAB CORP/THE	73,286	USD	4,153,850	0.22
CHARTER COMM -A-	4,611	USD	1,693,943	0.09
CHENIERE ENERGY INC	18,850	USD	2,871,986	0.15
CHIPOTLE MEXICAN GRILL -A-	1,397	USD	2,988,183	0.16
CHURCH AND DWIGHT CO	15,436	USD	1,547,150	0.08
CIGNA CORPORATION - REGISTERED SHS	16,896	USD	4,741,018	0.25
CINCINNATI FINANCIAL CORP	7,390	USD	719,195	0.04
CINTAS	8,899	USD	4,423,515	0.24
CISCO SYSTEMS INC	213,193	USD	11,030,606	0.59
CITIGROUP INC	134,468	USD	6,190,907	0.33
CITIZENS FINANCIAL GROUP INC	42,984	USD	1,121,023	0.06
CLOROX CO	10,496	USD	1,669,284	0.09
CME GROUP -A-	19,548	USD	3,622,049	0.19
COCA-COLA CO	219,126	USD	13,195,768	0.70
COGNIZANT TECHNOLOGY SOLUTIONS -A-	28,048	USD	1,830,973	0.10
COINBASE GLOBAL --- REGISTERED SHS -A-	5,639	USD	403,470	0.02
COLGATE-PALMOLIVE CO	52,421	USD	4,038,514	0.22
COMCAST CORP	217,129	USD	9,021,710	0.48
CONAGRA BRANDS INC	64,348	USD	2,169,815	0.12
CONOCOPHILLIPS CO	68,532	USD	7,100,601	0.38
CONSOLIDATED EDISON INC	51,815	USD	4,684,076	0.25
CONSTELLATION BRANDS INC -A-	8,977	USD	2,209,509	0.12
CONSTELLATION ENERGY	18,801	USD	1,721,232	0.09
COPART INC	16,304	USD	1,487,088	0.08
CORNING INC	35,759	USD	1,252,995	0.07
CORTEVA - REGISTERED SHS	32,845	USD	1,882,018	0.10
COSTAR GROUP INC	19,633	USD	1,747,337	0.09
COSTCO WHOLESALE CORP	21,733	USD	11,700,613	0.62
COTERRA ENERGY INC	44,259	USD	1,119,753	0.06
CROWDSTRIKE HOLDINGS INC	9,012	USD	1,323,592	0.07
CROWN CASTLE REIT	26,013	USD	2,963,921	0.16
CUMMINS - REGISTERED	8,015	USD	1,964,957	0.10
CVS HEALTH	68,666	USD	4,746,881	0.25
DANAHER CORP	36,257	USD	8,701,680	0.46
DARDEN RESTAURANTS INC	7,795	USD	1,302,389	0.07
DARLING INGREDIENT INC	10,871	USD	693,461	0.04
DATADOG INC	9,852	USD	969,240	0.05

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Cleome Index USA Equities

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in USD)	% net assets
DEERE AND CO	14,911	USD	6,041,788	0.32
DELL TECHNOLOGIES-REGISTERED SHS C W/I	18,125	USD	980,744	0.05
DEVON ENERGY CORP	37,623	USD	1,818,696	0.10
DEXCOM INC	19,797	USD	2,544,112	0.14
DIAMONDBACK ENERGY	8,769	USD	1,151,896	0.06
DIGITAL REALTY TRUST INC	15,736	USD	1,791,858	0.10
DISCOVER FINANCIAL SERVICES - SHS WI	14,673	USD	1,714,540	0.09
DOLLAR GENERAL	10,880	USD	1,847,206	0.10
DOLLAR TREE INC	11,204	USD	1,607,774	0.09
DOMINO PIZZA INC	1,935	USD	652,076	0.03
DOVER CORP	15,925	USD	2,351,326	0.13
DOW - REGISTERED SHS	19,372	USD	1,031,753	0.05
DOWDUPONT - REGISTERED SHS WI	33,296	USD	2,378,666	0.13
DR HORTON	15,146	USD	1,843,117	0.10
EBAY INC	32,310	USD	1,443,934	0.08
ECOLAB INC	19,062	USD	3,558,685	0.19
EDISON INTERNATIONAL	38,051	USD	2,642,642	0.14
EDWARDS LIFESCIENCES CORP	34,619	USD	3,265,610	0.17
ELECTRONIC ARTS - REGISTERED	16,671	USD	2,162,229	0.12
ELI LILLY & CO	39,749	USD	18,641,486	0.99
EMERSON ELECTRIC CO	41,993	USD	3,795,747	0.20
ENPHASE ENERGY --- REGISTERED SHS	7,146	USD	1,196,812	0.06
EOG RESOURCES INC	32,391	USD	3,706,826	0.20
EPAM SYSTEMS	2,290	USD	514,678	0.03
EQT	20,429	USD	840,245	0.04
EQTY RESIDENTIAL PPTYS TR SHS BEN.INT.	24,168	USD	1,594,363	0.08
EQUIFAX INC	7,074	USD	1,664,512	0.09
EQUINIX INC	4,727	USD	3,705,684	0.20
EQUITABLE HOLDINGS INC	31,776	USD	863,036	0.05
ESSEX PROPERTY TRUST	4,115	USD	964,144	0.05
ESTEE LAUDER COMPANIES INC -A-	10,877	USD	2,136,025	0.11
ETSY	5,442	USD	460,448	0.02
EVERSOURCE ENERGY	60,343	USD	4,279,526	0.23
EXACT SCIENCES CORP	8,661	USD	813,268	0.04
EXELON CORP	106,182	USD	4,325,855	0.23
EXPEDITORS INTERNATIONAL OF WASHINGTON	23,264	USD	2,817,968	0.15
EXTRA SPACE STORAGE INC	6,099	USD	907,836	0.05
EXXON MOBIL CORP	208,157	USD	22,324,838	1.19
FACTSET RESEARCH SYSTEMS INC	3,708	USD	1,485,610	0.08
FAIR ISAAC CORP	1,354	USD	1,095,670	0.06
FASTENAL CO	37,211	USD	2,195,077	0.12
FEDEX CORP	14,994	USD	3,717,013	0.20
FIDELITY NATIONAL INFO SERVICES INC	38,964	USD	2,131,331	0.11
FIFTH THIRD BANCORP	44,511	USD	1,166,633	0.06
FIRST CITIZENS BANCSHARES INC	388	USD	497,979	0.03
FIRST SOLAR INC	6,179	USD	1,174,566	0.06
FISERV INC	39,578	USD	4,992,765	0.27
FLEETCOR TECHNOLOGIES	4,090	USD	1,026,917	0.05
FMC CORP	569	USD	59,369	0.00
FORD MOTOR	202,026	USD	3,056,653	0.16
FORTINET	32,579	USD	2,462,647	0.13
FORTIVE CORP	41,624	USD	3,112,226	0.17
FOX CORP -B-	10,920	USD	348,239	0.02
FRANKLIN RESOURCES INC	33,948	USD	906,751	0.05
FREEPORT MCMORAN COPPER AND GOLD INC	73,043	USD	2,921,720	0.16
GARTNER INC	5,174	USD	1,812,504	0.10
GE HEALTHCARE TECHNOLOGIES INC	19,473	USD	1,581,987	0.08
GENERAL ELECTRI	57,482	USD	6,314,398	0.34

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Cleome Index USA Equities

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in USD)	% net assets
GENERAL MOTORS CO	75,342	USD	2,905,188	0.15
GENUINE PARTS CO	5,438	USD	920,273	0.05
GILEAD SCIENCES INC	68,362	USD	5,268,659	0.28
GLOBAL PAYMENTS INC	14,391	USD	1,417,801	0.08
GODADDY -A-	12,292	USD	923,498	0.05
HALLIBURTON	50,247	USD	1,657,649	0.09
HCA INC	9,595	USD	2,911,891	0.16
HCP - REGISTERED SHS	62,997	USD	1,266,240	0.07
HEICO -A-	6,036	USD	848,662	0.05
HERSHEY	9,775	USD	2,440,818	0.13
HESS CORP	16,648	USD	2,263,296	0.12
HILTON WORLDWIDE HLDGS INC REG SHS	20,328	USD	2,958,740	0.16
HOLOGIC INC	15,108	USD	1,223,295	0.07
HOME DEPOT INC	51,928	USD	16,130,914	0.86
HORMEL FOODS CORP	30,002	USD	1,206,680	0.06
HOST HOTELS & RESORTS - SHS	37,690	USD	634,323	0.03
HOWMET AEROSPC - REGISTERED SHS	26,990	USD	1,337,624	0.07
HP ENTERPRISE CO	104,670	USD	1,758,456	0.09
HP INC	64,860	USD	1,991,851	0.11
HUBBELL	5,703	USD	1,890,887	0.10
HUBSPOT INC	2,310	USD	1,229,128	0.07
HUMANA INC	6,878	USD	3,075,360	0.16
HUNTINGTON BANCSHARES INC	100,391	USD	1,082,215	0.06
IBM CORP	44,766	USD	5,990,138	0.32
IDEX CORP	9,437	USD	2,031,409	0.11
IDEXX LABS CORP	4,261	USD	2,140,002	0.11
ILLINOIS TOOL WORKS	21,642	USD	5,413,963	0.29
ILLUMINA INC	8,010	USD	1,501,795	0.08
INCYTE CORP	9,799	USD	609,988	0.03
INGERSOLL RAND INC	34,323	USD	2,243,351	0.12
INSULET	3,416	USD	984,969	0.05
INTEL CORP	202,998	USD	6,788,253	0.36
INTERCONTINENTAL EXCHANGE INC	40,258	USD	4,552,375	0.24
INTL FLAVORS & FRAG	18,855	USD	1,500,669	0.08
INTUIT	13,010	USD	5,961,052	0.32
INTUITIVE SURGICAL	16,819	USD	5,751,089	0.31
INVITATION HOMES REGISTERED	28,418	USD	977,579	0.05
IQVIA HOLDINGS INC	8,876	USD	1,995,059	0.11
IRON MOUNTAIN INC REIT	19,693	USD	1,118,956	0.06
J.M. SMUCKER CO SHS	10,159	USD	1,500,180	0.08
JOHNSON & JOHNSON	118,019	USD	19,534,505	1.04
JPMORGAN CHASE CO	143,291	USD	20,840,243	1.11
KELLOGG CO	32,577	USD	2,195,690	0.12
KEURIG DR PEPPER --- REGISTERED SHS	96,259	USD	3,010,019	0.16
KEYCORP	58,650	USD	541,926	0.03
KEYSIGHT TECHNOLOGIES	11,190	USD	1,873,766	0.10
KIMBERLY-CLARK CORP	20,971	USD	2,895,256	0.15
KINDER MORGAN INC	235,176	USD	4,049,731	0.22
KKR & CO -REGISTERED SHS	33,555	USD	1,879,080	0.10
KLA CORPORATION	7,241	USD	3,512,030	0.19
KROGER CO	40,840	USD	1,919,480	0.10
LABORATORY CORP OF AMERICA HOLDINGS	7,052	USD	1,701,859	0.09
LAM RESEARCH CORP	6,938	USD	4,460,163	0.24
LAS VEGAS SANDS CORP	21,154	USD	1,226,932	0.07
LENNAR CORP -A-	9,954	USD	1,247,336	0.07
LIBERTY MEDIA CORP -C-	12,236	USD	921,126	0.05
LIVE NATION ENT	9,267	USD	844,316	0.04
LOWE'S CO INC	32,304	USD	7,291,013	0.39

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Cleome Index USA Equities

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in USD)	% net assets
LPL FINANCIAL HOLDINGS INC	5,186	USD	1,127,592	0.06
LUCID GROUP PREFERENTIAL SHARE	36,699	USD	252,856	0.01
LULULEMON ATHLETICA INC SHS WHEN ISSUED	6,163	USD	2,332,696	0.12
M&T BANK CORPORATION	10,278	USD	1,272,005	0.07
MARATHON OIL CORP	31,299	USD	720,503	0.04
MARATHON PETROLEUM	25,474	USD	2,970,268	0.16
MARKEL CORP	1,103	USD	1,525,648	0.08
MARKETAXESS HOLDING INC	2,166	USD	566,236	0.03
MARRIOTT INTERNATIONAL -A-	11,937	USD	2,192,708	0.12
MARSH MCLENNAN COS	29,413	USD	5,531,997	0.29
MARTIN MARIETTA	2,701	USD	1,247,025	0.07
MARVELL TECH --- REGISTERED SHS	44,592	USD	2,665,710	0.14
MASCO CORP	21,277	USD	1,220,874	0.07
MASTERCARD INC -A-	42,347	USD	16,655,075	0.89
MCCORMICK & CO INC NON VOTING	20,103	USD	1,753,585	0.09
MCDONALD'S CORP	39,713	USD	11,850,756	0.63
MCKESSON CORP	6,033	USD	2,577,961	0.14
MERCADOLIBRE	2,094	USD	2,480,552	0.13
MERCK & CO INC	128,565	USD	14,835,115	0.79
META PLATFOR -A-	104,568	USD	30,008,925	1.60
METLIFE INC	31,885	USD	1,802,459	0.10
METTLER TOLEDO INTERNATIONAL	1,300	USD	1,705,132	0.09
MICROCHIP TECHNOLOGY	11,754	USD	1,053,041	0.06
MICRON TECHNOLOGY INC	59,183	USD	3,735,039	0.20
MICROSOFT CORP	338,162	USD	115,157,687	6.13
MID-AMER APARTMENT COMMUNITIES INC	4,232	USD	642,672	0.03
MODERNA INC	14,025	USD	1,704,038	0.09
MOLINA HEALTHCARE	3,362	USD	1,012,769	0.05
MOLSON COORS - REGISTERED SHS -B-	14,509	USD	955,273	0.05
MONDELEZ INTERNATIONAL INC	73,230	USD	5,341,396	0.28
MONGODB INC	3,145	USD	1,292,564	0.07
MONOLITHIC POWER	1,721	USD	929,736	0.05
MONSTER BEVERAGE CORP	30,056	USD	1,726,417	0.09
MOODY S CORP	11,658	USD	4,053,720	0.22
MORGAN STANLEY	77,856	USD	6,648,902	0.35
MOSAIC	19,191	USD	671,685	0.04
MOTOROLA SOLUTIONS INC	10,038	USD	2,943,945	0.16
MSCI INC -A-	5,370	USD	2,520,087	0.13
NASDAQ INC	37,203	USD	1,854,570	0.10
NETAPP	11,663	USD	891,053	0.05
NETFLIX INC	21,141	USD	9,312,399	0.50
NEWMONT CORPORATION	39,370	USD	1,679,524	0.09
NEXTERA ENERGY	117,504	USD	8,718,797	0.46
NIKE INC	64,462	USD	7,114,671	0.38
NORDSON	7,123	USD	1,767,786	0.09
NORTHERN TRUST CORP	19,030	USD	1,410,884	0.08
NORTONLIFELOCK INC	37,925	USD	703,509	0.04
NUCOR CORP	13,566	USD	2,224,553	0.12
NVIDIA CORP	117,365	USD	49,647,742	2.64
O REILLY AUTO	3,035	USD	2,899,336	0.15
OCCIDENTAL PETROLEUM CORP	42,773	USD	2,515,052	0.13
OKTA -A-	6,977	USD	483,855	0.03
OLD DOMINION FREIGHT LINES INC	5,427	USD	2,006,633	0.11
OMNICOM GROUP INC	14,120	USD	1,343,518	0.07
ON SEMICONDUCTOR CORP	19,730	USD	1,866,063	0.10
ONEOK INC (NEW)	44,896	USD	2,770,981	0.15
ORACLE CORP	76,745	USD	9,139,562	0.49
OTIS WORLDWIDE CORPORATION	39,993	USD	3,559,777	0.19

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Cleome Index USA Equities

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in USD)	% net assets
PACCAR INC	33,052	USD	2,764,800	0.15
PACKAGING CORP OF AMERICA	5,609	USD	741,285	0.04
PALANTIR TCHNLG - REGISTERED SHS -A-	66,460	USD	1,018,832	0.05
PALO ALTO NETWORKS	15,159	USD	3,873,276	0.21
PARKER-HANNIFIN CORP	8,839	USD	3,447,564	0.18
PAYCHEX INC	16,700	USD	1,868,229	0.10
PAYCOM SOFTWARE INC	2,460	USD	790,250	0.04
PAYPAL HOLDINGS	55,145	USD	3,679,826	0.20
PEPSICO INC	74,918	USD	13,876,312	0.74
PERKINELMER	6,349	USD	754,198	0.04
PFIZER INC	269,437	USD	9,882,949	0.53
PHILLIPS 66	17,366	USD	1,656,369	0.09
PIONER NATURAL RESOURCES COMPANY	13,378	USD	2,771,654	0.15
PNC FINANCIAL SERVICES GROUP INC	28,450	USD	3,583,278	0.19
PPG INDUSTRIES INC	14,167	USD	2,100,966	0.11
PRINCIPAL FINANCIAL GROUP INC	12,757	USD	967,491	0.05
PROCTER & GAMBLE CO	117,614	USD	17,846,748	0.95
PROGRESSIVE CORP	32,186	USD	4,260,461	0.23
PROLOGIS	51,720	USD	6,342,424	0.34
PRUDENTIAL FINANCIAL INC	28,912	USD	2,550,617	0.14
PTC INC	7,038	USD	1,001,507	0.05
PUBLIC SERVICE ENTERPRISE GROUP INC	51,867	USD	3,247,393	0.17
PUBLIC STORAGE INC	8,429	USD	2,460,257	0.13
QUALCOMM INC	54,385	USD	6,473,990	0.34
QUANTA SERVICES - REGISTERED	8,417	USD	1,653,520	0.09
QUEST DIAGNOSTICS	12,731	USD	1,789,469	0.10
RAYMOND JAMES FINANCIAL INC	11,672	USD	1,211,203	0.06
REALTY INCOME CORP	29,400	USD	1,757,826	0.09
REGENERON PHARMACEUTICALS INC	4,950	USD	3,556,773	0.19
REGIONS FINANCIAL CORP	70,858	USD	1,262,690	0.07
RELIANCE STEEL ALUMINIUM CO	4,725	USD	1,283,263	0.07
RESMED	7,488	USD	1,636,128	0.09
RIVIAN AUTOMOTIVE INC	37,797	USD	629,698	0.03
ROBERT HALF INTERNATIONAL INC	12,808	USD	963,418	0.05
ROCKWELL AUTOMATION	8,441	USD	2,780,887	0.15
ROKU	3,503	USD	224,052	0.01
ROPER TECHNOLOGIES	5,579	USD	2,682,383	0.14
ROSS STORES INC	17,251	USD	1,934,355	0.10
S&P GLOBAL INC	19,274	USD	7,726,754	0.41
SALESFORCE.COM INC	48,309	USD	10,205,759	0.54
SBA COMMUNICATIONS -A	7,248	USD	1,679,796	0.09
SEAGATE TECHNOLOGY HOLDINGS	12,698	USD	785,625	0.04
SEAGEN INC	7,391	USD	1,422,472	0.08
SEMPRA ENERGY	30,647	USD	4,461,897	0.24
SERVICENOW INC	9,995	USD	5,616,890	0.30
SHERWIN WILLIAMS CO	13,801	USD	3,664,442	0.20
SIMON PROPERTY GROUP - REGISTERED	14,558	USD	1,681,158	0.09
SKYWORKS SOLUTIONS INC	9,204	USD	1,018,791	0.05
SNAP ON INC	5,755	USD	1,658,533	0.09
SOLAREdge TECHNOLOGIES INC	2,610	USD	702,220	0.04
SPLUNK INC	6,644	USD	704,862	0.04
STANLEY BLACK & DECKER INC	10,907	USD	1,022,095	0.05
STARBUCKS CORP	60,992	USD	6,041,868	0.32
STATE STREET CORP	28,123	USD	2,058,041	0.11
STEEL DYNAMICS	8,727	USD	950,632	0.05
STRYKER CORP	16,270	USD	4,963,814	0.26
SUN COMMUNITIES	5,827	USD	760,190	0.04
SYNCHRONY FINANCIAL	31,021	USD	1,052,232	0.06

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Cleome Index USA Equities

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in USD)	% net assets
SYNOPSIS	7,390	USD	3,217,680	0.17
SYSCO CORP	27,649	USD	2,051,556	0.11
T MOBILE USA INC	31,078	USD	4,316,734	0.23
T ROWE PRICE GROUP INC	18,614	USD	2,085,140	0.11
TAKE TWO INTERACTIVE SOFTWARE INC	7,630	USD	1,122,831	0.06
TARGET CORP	26,662	USD	3,516,718	0.19
TELEDYNE TECHNOLOGIES	2,434	USD	1,000,642	0.05
TELEFLEX INC	1,930	USD	467,118	0.02
TESLA MOTORS INC	136,534	USD	35,740,505	1.90
TEXAS INSTRUMENTS INC	43,748	USD	7,875,515	0.42
THE HARTFORD FINANCIAL SERVICES GROUP	32,566	USD	2,345,403	0.12
THE KRAFT HEINZ	56,883	USD	2,019,346	0.11
THERMO FISHER SCIENT SHS	18,466	USD	9,634,636	0.51
TJX COS INC	58,780	USD	4,983,956	0.27
TRACTOR SUPPLY CO	5,794	USD	1,281,053	0.07
TRADEWEB MKTS/REGSH	13,084	USD	895,992	0.05
TRANSUNION	12,961	USD	1,015,235	0.05
TRAVELERS COS INC/THE	17,531	USD	3,044,433	0.16
TRIMBLE	15,816	USD	837,299	0.04
TRUIST FINANCIAL CORP	83,212	USD	2,525,484	0.13
TWILIO INC	8,923	USD	567,681	0.03
TYLER TECHNOLOGIES INC	2,086	USD	868,756	0.05
ULTA BEAUTY RG REGISTERED	2,575	USD	1,211,782	0.06
UNITED PARCEL SERVICE INC	46,605	USD	8,353,946	0.45
UNITED RENTALS INC	4,301	USD	1,915,536	0.10
UNITED THERAPEUTICS CORP	2,984	USD	658,718	0.04
UNITEDHEALTH GROUP INC	47,357	USD	22,761,668	1.21
UNITY SOFTWARE INC	6,822	USD	296,211	0.02
US BANCORP	83,016	USD	2,742,849	0.15
VALERO ENERGY CORP	21,171	USD	2,483,358	0.13
VEEVA SYSTEMS -A-	6,909	USD	1,366,117	0.07
VENTAS INC	41,144	USD	1,944,877	0.10
VERISIGN INC	6,099	USD	1,378,191	0.07
VERISK ANALYTICS	10,103	USD	2,283,581	0.12
VERIZON COMMUNICATIONS INC	249,057	USD	9,262,430	0.49
VERTEX PHARMACEUTICALS INC	13,457	USD	4,735,653	0.25
VIATRIS INC - REGISTERED SHS	60,008	USD	598,880	0.03
VISA INC -A-	82,421	USD	19,573,339	1.04
VMWARE INC -A-	16,968	USD	2,438,132	0.13
VULCAN MATERIALS CO	7,411	USD	1,670,736	0.09
W.P. CAREY	10,363	USD	700,124	0.04
WABTEC CORP	22,891	USD	2,510,456	0.13
WALGREENS BOOTS	53,735	USD	1,530,910	0.08
WALMART INC	73,115	USD	11,492,216	0.61
WALT DISNEY CO	97,582	USD	8,712,121	0.46
WARNER BROS DISCOVERY INC	118,745	USD	1,489,062	0.08
WASTE MANAGEMENT	23,747	USD	4,118,205	0.22
WATERS	3,224	USD	859,325	0.05
WELLTOWER INC	35,641	USD	2,883,000	0.15
WEST PHARMACEUTICAL SERVICES INC	3,253	USD	1,244,175	0.07
WESTERN DIGITAL CORP	21,742	USD	824,674	0.04
WEYERHAEUSER CO	47,293	USD	1,584,788	0.08
WILLIAMS COS INC	107,406	USD	3,504,658	0.19
WOLFSPEED --- REGISTERED SHS	7,994	USD	444,386	0.02
WORKDAY INC -A-	10,439	USD	2,358,066	0.13
WW GRAINGER INC	3,515	USD	2,771,894	0.15
WYNN RESORTS LTD	5,911	USD	624,261	0.03
XYLEM INC	23,937	USD	2,695,785	0.14

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Cleome Index USA Equities

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in USD)	% net assets
YUM BRANDS INC	22,996	USD	3,186,096	0.17
ZEBRA TECHNOLOGIES -A-	2,519	USD	745,196	0.04
ZIMMER BIOMET HLDGS SHS	12,171	USD	1,772,098	0.09
ZOETIS INC -A-	23,020	USD	3,964,274	0.21
			1,789,289,600	95.32
Total Shares			1,871,673,889	99.70
Total transferable securities admitted to an official stock exchange listing or dealt in another regulated market			1,871,673,889	99.70
Other transferable securities				
Rights				
United States of America				
JOHNSON AND JOHNSON	2,058	USD	0	0.00
			0	0.00
Total Rights			0	0.00
Total Other transferable securities			0	0.00
Total investment portfolio			1,871,673,889	99.70
Acquisition cost			1,353,093,165	



Cleome Index USA Equities

Geographical and economic breakdown of investments as at June 30, 2023

Geographical breakdown (in % of net assets)

United States of America	95.32
Ireland	2.54
Switzerland	0.38
Luxembourg	0.32
Bermuda	0.28
Jersey	0.21
Netherlands Antilles	0.21
Netherlands	0.20
United Kingdom	0.15
Canada	0.11
	99.70

Economic breakdown (in % of net assets)

Internet and internet services	18.41
Banks and other financial institutions	10.46
Office supplies and computing	10.11
Pharmaceuticals	8.75
Retail trade and department stores	7.04
Electronics and semiconductors	6.87
Petroleum	3.47
Machine and apparatus construction	3.46
Foods and non alcoholic drinks	2.94
Utilities	2.77
Road vehicles	2.48
Real estate	2.46
Insurance	2.24
Healthcare	2.08
Miscellaneous services	2.01
Miscellaneous consumer goods	1.86
Communication	1.85
Hotels and restaurants	1.61
Graphic art and publishing	1.50
Electrical engineering	1.43
Biotechnology	1.26
Transportation	0.99
Chemicals	0.92
Textiles and garments	0.74
Building materials	0.61
Environmental services and recycling	0.33
Precious metals and stones	0.25
Coal mining and steel industry & Chemicals	0.17
Tobacco and alcoholic drinks	0.17
Paper and forest products	0.15
Packaging industries	0.11
Agriculture and fishery	0.10
Non ferrous metals	0.07
Aeronautic and astronautic Industry	0.05
	99.70

Any differences in the percentage of Net Assets are the result of roundings.



Cleome Index World Equities

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
Transferable securities admitted to an official stock exchange listing or dealt in another regulated market				
Shares				
Australia				
ANZ BANKING GROUP LTD	9,848	AUD	142,463	0.12
BRAMBLES	16,194	AUD	142,377	0.12
COMMONWEALTH BANK OF AUSTRALIA	4,308	AUD	263,553	0.22
CSL LTD	1,154	AUD	195,300	0.16
FORTESCUE METALS GROUP LTD	6,687	AUD	90,493	0.08
GOODMAN GROUP - STAPLED SECURITY	10,880	AUD	133,229	0.11
IGO NL	11,434	AUD	106,038	0.09
MACQUARIE GROUP	1,467	AUD	158,980	0.13
MINERAL RESOURCES	1,690	AUD	73,653	0.06
NAT. AUSTRALIA BANK	8,498	AUD	136,725	0.11
RIO TINTO	2,334	AUD	163,323	0.14
SCENTRE GRP - STAPLED SECURITY	88,807	AUD	143,587	0.12
SUNCORP GROUP	11,077	AUD	91,171	0.08
TRANSURBAN GROUP	19,197	AUD	166,905	0.14
WESFARMERS	4,387	AUD	132,065	0.11
WESTPAC BANKING CORP	10,241	AUD	133,339	0.11
WOODSIDE ENERGY SHARES	4,807	AUD	101,009	0.08
WOOLWORTHS GRP - REGISTERED	4,986	AUD	120,863	0.10
			2,495,073	2.08
Belgium				
ANHEUSER-BUSCH INBEV	2,162	EUR	112,056	0.09
UCB	932	EUR	75,678	0.06
			187,734	0.16
Canada				
AGNICO EAGLE MINES LTD	2,399	CAD	109,922	0.09
BANK OF MONTREAL	2,413	CAD	199,966	0.17
BANK OF NOVA SCOTIA	3,345	CAD	153,568	0.13
BROOKFIELD --- REGISTERED SH	4,880	CAD	150,757	0.13
CANADIAN IMPERIAL BANK OF COMMERCE	3,681	CAD	144,211	0.12
CANADIAN NATIONAL RAILWAY	2,066	CAD	229,568	0.19
CANADIAN NATURAL RESOURCES	3,308	CAD	170,659	0.14
ENBRIDGE INC	6,919	CAD	235,985	0.20
FAIRFAX FINANCIAL HOLDINGS SUB.VTG	168	CAD	115,470	0.10
FRANCO-NEVADA CORP	1,009	CAD	131,959	0.11
KINROSS GOLD CORP	10,873	CAD	47,598	0.04
MAGNA INTL SHS -A- SUB.VTG	1,970	CAD	102,055	0.09
MANULIFE FINANCIAL REGISTERED	5,896	CAD	102,262	0.09
NATIONAL BK CANADA	3,162	CAD	216,173	0.18
NORTHLAND POWER INC	7,340	CAD	140,475	0.12
NUTRIEN - REGISTERED	1,812	CAD	98,162	0.08
ROYAL BANK OF CANADA	3,345	CAD	293,142	0.24
SHOPIFY -A- SUBORD VOTING	3,319	CAD	196,836	0.16
SUN LIFE FINANCIAL INC	3,212	CAD	153,647	0.13
SUNCOR ENERGY INC	4,764	CAD	128,232	0.11
TC ENERGY - REGISTERED SHS	3,742	CAD	138,773	0.12
TECK RESOURCES LTD -B-	3,102	CAD	119,766	0.10
TORONTO DOMINION BANK	5,844	CAD	332,376	0.28
			3,711,562	3.09
Cayman Islands				
CK HUTCHISON	10,500	HKD	58,765	0.05
			58,765	0.05
Denmark				
DANSKE BANK	2,824	DKK	62,958	0.05
DSV A/S	769	DKK	147,997	0.12
GENMAB AS	363	DKK	125,778	0.10

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Cleome Index World Equities

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
NOVO NORDISK	4,041	DKK	596,657	0.50
NOVOZYMES -B-	1,742	DKK	74,374	0.06
ORSTED	974	DKK	84,346	0.07
VESTAS WIND SYSTEMS - BEARER AND/OR SHS	4,227	DKK	103,013	0.09
			1,195,123	1.00
Finland				
KONE -B-	2,615	EUR	125,075	0.10
NOKIA OYJ	27,950	EUR	107,202	0.09
			232,277	0.19
France				
ACCOR SA	2,718	EUR	92,466	0.08
AIR LIQUIDE SA	1,169	EUR	191,950	0.16
AXA SA	5,254	EUR	141,989	0.12
BNP PARIBAS SA	3,138	EUR	181,125	0.15
CAPGEMINI SE	681	EUR	118,188	0.10
CARREFOUR SA	4,363	EUR	75,720	0.06
CIE DE SAINT-GOBAIN	2,217	EUR	123,553	0.10
DANONE SA	3,568	EUR	200,308	0.17
ENGIE SA	4,564	EUR	69,501	0.06
ESSILORLUXOTTICA SA	712	EUR	122,891	0.10
HERMES INTERNATIONAL SA	82	EUR	163,180	0.14
KERING	267	EUR	134,995	0.11
LEGRAND SA	1,938	EUR	175,970	0.15
L'OREAL SA	584	EUR	249,426	0.21
LVMH MOET HENNESSY LOUIS VUITTON SE	699	EUR	603,237	0.50
ORANGE	9,211	EUR	98,576	0.08
PERNOD RICARD SA	627	EUR	126,905	0.11
SANOFI	2,848	EUR	279,674	0.23
SCHNEIDER ELECTRIC SE	2,194	EUR	365,213	0.30
SOCIETE GENERALE SA	2,966	EUR	70,591	0.06
TOTALENERGIESSE	6,931	EUR	364,224	0.30
VINCI SA	1,944	EUR	206,803	0.17
VIVENDI SA	7,848	EUR	65,970	0.05
			4,222,455	3.52
Germany				
ADIDAS AG NAMEN AKT	579	EUR	102,935	0.09
ALLIANZ SE REG SHS	879	EUR	187,403	0.16
BASF SE REG SHS	2,683	EUR	119,313	0.10
BMW AG	1,607	EUR	180,820	0.15
DAIMLER AG NAMEN-AKT	2,443	EUR	179,976	0.15
DEUTSCHE BANK AG REG SHS	8,240	EUR	79,252	0.07
DEUTSCHE BOERSE AG REG SHS	602	EUR	101,798	0.08
DEUTSCHE POST AG REG SHS	2,766	EUR	123,723	0.10
DEUTSCHE TELEKOM AG REG SHS	8,963	EUR	179,045	0.15
E.ON SE	11,913	EUR	139,144	0.12
HENKEL AG & CO KGAA	986	EUR	72,234	0.06
INFINEON TECHNOLOGIES REG SHS	5,634	EUR	212,881	0.18
MUENCHENER RUECKVERSICHERUNGS AG REG SHS	453	EUR	155,651	0.13
SAP AG	3,008	EUR	376,421	0.31
SIEMENS AG REG	2,143	EUR	326,893	0.27
SIEMENS ENERGY - REGISTERED SHS	3,029	EUR	49,009	0.04
VONOVIA SE	3,922	EUR	70,184	0.06
			2,656,682	2.21
Hong Kong				
AIA GROUP LTD	31,000	HKD	286,805	0.24
HANG SENG BANK LTD	4,700	HKD	61,295	0.05
HONG KONG CHINA GAS	122,623	HKD	97,098	0.08
HONG KONG EXCHANGES AND CLEARING LTD	4,500	HKD	155,374	0.13
SUN HUNG KAI PROPERTIES LTD	9,500	HKD	109,671	0.09

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Cleome Index World Equities

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
THE LINK REIT UNITS	17,400	HKD	88,529	0.07
			798,772	0.67
Ireland				
ACCENTURE - SHS CLASS A	1,594	USD	450,849	0.38
AON - REGISTERED SHS (USD)	560	USD	177,188	0.15
BANK OF IRELAND - REGISTERED	7,272	EUR	63,543	0.05
EATON CORPORATION PUBLIC LIMITED COMPANY	1,534	USD	282,757	0.24
JOHNSON CONTROLS INTL	2,731	USD	170,569	0.14
KERRY GROUP -A-	1,161	EUR	103,770	0.09
LINDE PLC	1,361	USD	475,389	0.40
MEDTRONIC HLD	3,105	USD	250,734	0.21
TRANE TECH - REGISTERED SHS	1,091	USD	191,260	0.16
			2,166,059	1.81
Italy				
ASSICURAZIONI GENERALI SPA	4,538	EUR	84,498	0.07
ENEL SPA	28,534	EUR	175,998	0.15
ENI SPA	8,734	EUR	115,132	0.10
INTESA SANPAOLO	53,975	EUR	129,540	0.11
SNAM SPA	27,704	EUR	132,619	0.11
UNICREDIT SPA REGS	5,951	EUR	126,548	0.11
			764,335	0.64
Japan				
ASTELLAS PHARMA	9,000	JPY	122,654	0.10
BRIDGESTONE CORP	2,600	JPY	97,149	0.08
CANON INC	4,900	JPY	117,771	0.10
CENTRAL JAPAN RAILWAY CO	1,600	JPY	183,248	0.15
DAI-ICHI LIFE HOLDINGS INC	3,300	JPY	57,299	0.05
DAIICHI SANKYO CO LTD	5,000	JPY	144,273	0.12
DAIKIN INDUSTRIES LTD	800	JPY	148,471	0.12
DAIWA SECURITIES GROUP INC	35,700	JPY	167,602	0.14
DENSO CORP	1,900	JPY	116,214	0.10
EAST JAPAN RAILWAY CO	3,800	JPY	192,473	0.16
FANUC CORP SHS	4,500	JPY	143,600	0.12
FAST RETAILING CO LTD	600	JPY	139,719	0.12
FUJIFILM HOLDINGS CORP	2,300	JPY	124,577	0.10
HITACHI LTD	2,900	JPY	163,604	0.14
HONDA MOTOR CO LTD	5,719	JPY	157,439	0.13
HOYA CORP	1,000	JPY	108,284	0.09
KAO CORP	2,100	JPY	69,437	0.06
KDDI CORP	5,400	JPY	152,390	0.13
KEYENCE CORP	600	JPY	258,169	0.22
KIRIN HOLDINGS CO LTD	7,300	JPY	97,287	0.08
KOMATSU LTD	4,600	JPY	113,215	0.09
KUBOTA CORP	5,900	JPY	78,536	0.07
KYOCERA CORP	2,300	JPY	113,638	0.09
MITSUBISHI ELECTRIC CORP	10,700	JPY	137,543	0.11
MITSUBISHI ESTATE	8,700	JPY	94,345	0.08
MITSUBISHI HEAVY INDUSTRIES LTD	2,200	JPY	93,629	0.08
MITSUBISHI UFJ FINANCIAL GROUP INC	32,461	JPY	219,237	0.18
mitsui and co ltd	5,200	JPY	178,436	0.15
mitsui fudosan co ltd	6,000	JPY	108,842	0.09
MS&AD INSURANCE GROUP HOLDING	2,300	JPY	74,329	0.06
MURATA MANUFACTURING CO LTD	2,200	JPY	114,906	0.10
NIDEC CORP	1,500	JPY	74,625	0.06
NINTENDO CO LTD	4,000	JPY	165,948	0.14
NIPPON TELEGRAPH AND TELEPHONE CORP	100,000	JPY	108,125	0.09
NISSAN CHEMICAL CORP	2,200	JPY	86,068	0.07
NOMURA HOLDINGS INC	22,100	JPY	76,690	0.06
ONO PHARMACEUTICAL CO LTD	3,100	JPY	51,232	0.04

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Cleome Index World Equities

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
ORIX CORP	5,900	JPY	97,749	0.08
OTSUKA HOLDINGS	2,400	JPY	80,224	0.07
PANASONIC CORP	9,600	JPY	106,753	0.09
RECRUIT HOLDINGS CO LTD	4,300	JPY	124,429	0.10
SECOM CO LTD	2,000	JPY	123,523	0.10
SEKISUI HOUSE LTD	7,200	JPY	132,665	0.11
SHIN-ETSU CHEM. CO LTD	6,000	JPY	181,422	0.15
SHISEIDO	1,600	JPY	65,882	0.05
SMC CORP	200	JPY	100,807	0.08
SOFTBANK GROUP	2,400	JPY	103,085	0.09
SONY CORP	3,500	JPY	287,768	0.24
SUMITOMO ELECTRIC INDUSTRIES LTD	9,400	JPY	104,737	0.09
TAKEDA PHARMACEUTICAL	4,000	JPY	114,835	0.10
TOKIO MARINE HOLDINGS INC	6,200	JPY	130,340	0.11
TOKYO ELECTRON LTD	500	JPY	65,192	0.05
TOKYO GAS CO LTD	4,600	JPY	91,686	0.08
TOKYU CORP	13,100	JPY	144,095	0.12
TOYOTA MOTOR CORP	26,600	JPY	389,416	0.32
WEST JAPAN RAILWAY COMPANY	3,800	JPY	144,349	0.12
YASKAWA ELECTRIC CORP	2,800	JPY	116,892	0.10
			7,356,853	6.13
Jersey				
APTIV PLC	1,147	USD	107,330	0.09
FERGUSON NEWCO PLC	730	GBP	105,258	0.09
WPP PLC	6,401	GBP	61,418	0.05
			274,006	0.23
Luxembourg				
SNOWFLAKE INC-CLASS A	735	USD	118,557	0.10
THE TRADE DESK -A-	1,392	USD	98,525	0.08
ZOOM VIDEO COMMUNICATIONS INC	932	USD	57,987	0.05
			275,069	0.23
Netherlands Antilles				
SCHLUMBERGER LTD	4,795	USD	215,885	0.18
			215,885	0.18
Netherlands				
ADYEN --- PARTS SOCIALES	62	EUR	98,320	0.08
AKZO NOBEL NV	1,614	EUR	120,598	0.10
ASML HOLDING NV	993	EUR	658,359	0.55
HEINEKEN NV	999	EUR	94,086	0.08
ING GROUP NV	11,131	EUR	137,334	0.11
KONINKLIJKE AHOLD DELHAIZE NV	4,535	EUR	141,764	0.12
LYONDELLBASELL -A-	721	USD	60,687	0.05
NXP SEMICONDUCTORS	1,066	USD	199,990	0.17
PROSUS NV	2,062	EUR	138,381	0.12
QIAGEN - REGISTERED	1,975	EUR	81,252	0.07
ROYAL PHILIPS NV	2,718	EUR	53,838	0.04
WOLTERS KLUWER NV	1,211	EUR	140,839	0.12
			1,925,448	1.61
New Zealand				
MERCURY NZ	38,619	NZD	140,961	0.12
			140,961	0.12
Norway				
AKER BP SHS	1,308	NOK	28,178	0.02
EQUINOR ASA	5,514	NOK	147,232	0.12
			175,410	0.15
Singapore				
KEPPEL CORPORATION LTD	31,500	SGD	143,153	0.12
SINGAPORE TELECOM - SH BOARD LOT 1000	78,500	SGD	132,916	0.11
			276,069	0.23

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Cleome Index World Equities

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
Spain				
AMADEUS IT GROUP SA -A-	1,674	EUR	116,678	0.10
BANCO BILBAO VIZCAYA ARGENTARIA SA	17,949	EUR	126,217	0.11
BANCO SANTANDER SA REG SHS	34,949	EUR	118,302	0.10
CELLNEX TELECOM SA	2,257	EUR	83,486	0.07
EDP RENOVAVEIS SA	5,043	EUR	92,262	0.08
IBERDROLA SA	21,109	EUR	252,253	0.21
INDITEX SHARE FROM SPLIT	2,985	EUR	105,848	0.09
REPSOL SA	5,089	EUR	67,836	0.06
TELEFONICA SA	18,229	EUR	67,739	0.06
			1,030,621	0.86
Sweden				
ASSA ABLOY -B- NEW I	5,819	SEK	127,893	0.11
ATLAS COPCO AB	16,903	SEK	222,901	0.19
BOLIDEN --- REGISTERED SHS	4,192	SEK	110,827	0.09
EPIROC --- REGISTERED SHS -A-	6,351	SEK	109,890	0.09
EVOLUTION AB	585	SEK	67,802	0.06
INVESTOR --- REGISTERED SHS -B-	9,010	SEK	164,882	0.14
SKANDINAVISKA ENSKILDA BANKEN -A-	8,649	SEK	87,450	0.07
SWEDBANK -A-	5,738	SEK	88,547	0.07
			980,192	0.82
Switzerland				
ABB LTD REG SHS	8,555	CHF	308,350	0.26
ADECCO REG.SHS	2,209	CHF	66,153	0.06
ALCON - REGISTERED SHS	1,685	CHF	127,922	0.11
CHOCOLADEFABRIKEN LINDT & SP REGS	1	CHF	113,724	0.09
CHUBB - NAMEN AKT	1,293	USD	228,213	0.19
CIE FINANCIERE RICHEMONT NAMEN AKT	1,497	CHF	232,591	0.19
GEBERIT AG	279	CHF	133,805	0.11
GIVAUDAN SA REG.SHS	48	CHF	145,812	0.12
LONZA GROUP (CHF)	273	CHF	149,191	0.12
NESTLE SA REG SHS	6,443	CHF	710,278	0.59
NOVARTIS AG REG SHS	5,063	CHF	466,851	0.39
ROCHE HOLDING LTD	1,684	CHF	471,875	0.39
TE CONNECTIVITY LTD REG SHS	1,522	USD	195,530	0.16
THE SWATCH GROUP	248	CHF	66,342	0.06
UBS GROUP SA	8,954	CHF	165,998	0.14
ZURICH INSURANCE GROUP NAMEN AKT	401	CHF	174,566	0.15
			3,757,201	3.13
United Kingdom				
3I GROUP PLC	3,579	GBP	81,264	0.07
ABRDN PLC	31,581	GBP	80,300	0.07
ANGLO AMERICAN PLC	5,421	GBP	141,060	0.12
ASTRAZENECA PLC	3,701	GBP	486,307	0.41
ATLASSIAN CORPORATION PL	377	USD	57,988	0.05
AVIVA PLC	16,845	GBP	77,576	0.06
BARCLAYS PLC	34,101	GBP	60,950	0.05
BP PLC	52,658	GBP	281,254	0.23
BRITISH LAND CO PLC REIT	24,833	GBP	87,624	0.07
BT GROUP PLC	35,382	GBP	50,446	0.04
COCA-COLA EUROPACIFIC PARTNERS	1,467	EUR	86,553	0.07
COCA-COLA EUROPACIFIC PARTNERS	225	EUR	13,288	0.01
COMPASS GROUP	7,077	GBP	181,595	0.15
DIAGEO PLC	4,861	GBP	191,404	0.16
EXPERIAN GROUP	4,415	GBP	155,270	0.13
GSK --- REGISTERED SHS	9,896	GBP	160,153	0.13
HALEON PLC REGISTERED SHARE	18,022	GBP	67,676	0.06
HSBC HOLDINGS PLC	46,470	GBP	336,659	0.28
LAND SEC R.E.I.T	12,930	GBP	86,516	0.07

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Cleome Index World Equities

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
LEGAL & GENERAL GROUP PLC	20,506	GBP	54,315	0.05
LIBERTY GLOBAL -C-	3,365	USD	54,808	0.05
LLOYDS BANKING GROUP PLC	246,196	GBP	125,056	0.10
LSE GROUP	987	GBP	96,221	0.08
M AND G REGISTERED SHS	38,828	GBP	86,601	0.07
NATIONAL GRID PLC	14,938	GBP	181,122	0.15
PRUDENTIAL PLC	7,389	GBP	95,446	0.08
RECKITT BENCKISER GROUP PLC	1,628	GBP	112,157	0.09
RELX PLC	7,267	EUR	221,952	0.19
RIO TINTO PLC	4,176	GBP	242,608	0.20
SEVERN TRENT PLC	4,614	GBP	137,966	0.12
SHELL PLC	11,486	GBP	316,956	0.26
SHELL PLC	6,293	GBP	171,781	0.14
STANDARD CHARTERED PLC	8,138	GBP	64,770	0.05
UNILEVER	4,503	GBP	214,838	0.18
UNILEVER	1,112	GBP	53,096	0.04
VODAFONE GROUP PLC	76,123	GBP	65,616	0.05
WHITBREAD	2,644	GBP	104,324	0.09
			5,083,516	4.24
United States of America				
3M CO	1,590	USD	145,869	0.12
ABBOTT LABORATORIES	4,055	USD	405,203	0.34
ABBVIE INC	4,100	USD	506,318	0.42
ACTIVISION BLIZZARD	2,741	USD	211,793	0.18
ADOBE INC	1,115	USD	499,747	0.42
ADVANCED MICRO DEVICES INC	4,024	USD	420,141	0.35
AFLAC INC	2,424	USD	155,083	0.13
AGILENT TECHNOLOGIES	1,054	USD	116,172	0.10
AIR PRODUCTS & CHEMICALS INC	748	USD	205,361	0.17
AIRBNB INC	1,109	USD	130,274	0.11
ALBEMARLE - REGISTERED SHS	441	USD	90,177	0.08
ALIGN TECHNOLOGY INC	193	USD	62,560	0.05
ALLSTATE CORP	965	USD	96,447	0.08
ALPHABET INC -A-	13,939	USD	1,529,329	1.27
ALPHABET INC -C-	12,457	USD	1,381,231	1.15
AMAZON.COM INC	21,326	USD	2,548,174	2.12
AMERICAN EXPRESS	1,629	USD	260,102	0.22
AMERICAN INTL	2,351	USD	123,993	0.10
AMERICAN TOWER CORP	1,271	USD	225,937	0.19
AMERICAN WATER WORKS CO INC	1,349	USD	176,508	0.15
AMERIPRISE FINANCIAL INC	543	USD	165,319	0.14
AMERISOURCEBERGEN CORP	774	USD	136,518	0.11
AMETEK INC	1,643	USD	243,784	0.20
AMGEN INC	1,389	USD	282,663	0.24
AMPHENOL -A-	2,943	USD	229,155	0.19
ANALOG DEVICES INC	1,508	USD	269,270	0.22
ANTHEM INC	672	USD	273,660	0.23
APPLE INC	36,596	USD	6,506,440	5.42
APPLIED MATERIALS INC	2,577	USD	341,411	0.28
ARCHER-DANIELS MIDLAND CO	2,012	USD	139,346	0.12
ARISTA NETWORKS INC	693	USD	102,940	0.09
AT&T INC	17,172	USD	251,048	0.21
ATMOS ENERGY CORP	1,678	USD	178,935	0.15
AUTODESK INC	780	USD	146,284	0.12
AUTOMATIC DATA PROCESSING INC	1,433	USD	288,688	0.24
AUTOZONE INC	77	USD	175,975	0.15
BALL CORP	1,673	USD	89,262	0.07
BANK OF AMERICA CORP	17,493	USD	460,013	0.38

The accompanying notes form an integral part of the financial statements.
Any differences in the percentage of Net Assets are the result of roundings.



Cleome Index World Equities

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
BANK OF NY MELLON	3,913	USD	159,676	0.13
BAXTER INTERNATIONAL INC	1,931	USD	80,638	0.07
BECTON DICKINSON	809	USD	195,769	0.16
BIOGEN IDEC INC	460	USD	120,102	0.10
BLACKROCK INC	418	USD	264,800	0.22
BLACKSTONE INC - REGISTERED SHS	1,890	USD	161,057	0.13
BLOCK INC -A-	1,504	USD	91,770	0.08
BOOKING HOLDINGS INC	102	USD	252,460	0.21
BOSTON PROPERTIES INC	1,777	USD	93,801	0.08
BOSTON SCIENTIF CORP	3,925	USD	194,595	0.16
BRISTOL-MYERS SQUIBB CO	5,807	USD	340,383	0.28
BROADCOM INC - REGISTERED SHS	1,006	USD	799,848	0.67
BROWN-FORMAN CORP -B- NON VOTING	1,320	USD	80,797	0.07
CADENCE DESIGN SYSTEMS INC	897	USD	192,818	0.16
CAESARS ENTERTAINMENT - REGISTERED SHS	1,257	USD	58,725	0.05
CAPITAL ONE FINANCIAL CORP	1,185	USD	118,793	0.10
CARDINAL HEALTH	1,357	USD	117,627	0.10
CARRIER GLOBAL CORP-WI	3,602	USD	164,120	0.14
CATERPILLAR - REGISTERED	1,334	USD	300,853	0.25
CENTENE CORP	1,784	USD	110,294	0.09
CHARLES SCHWAB CORP/THE	3,757	USD	195,185	0.16
CHARTER COMM -A-	307	USD	103,375	0.09
CHENIERE ENERGY INC	1,059	USD	147,891	0.12
CHIPOTLE MEXICAN GRILL -A-	90	USD	176,453	0.15
CHURCH AND DWIGHT CO	1,418	USD	130,271	0.11
CIGNA CORPORATION - REGISTERED SHS	911	USD	234,305	0.20
CISCO SYSTEMS INC	10,916	USD	517,685	0.43
CITIGROUP INC	5,008	USD	211,337	0.18
CITIZENS FINANCIAL GROUP INC	3,272	USD	78,216	0.07
CLOROX CO	599	USD	87,319	0.07
CME GROUP -A-	1,112	USD	188,857	0.16
COCA-COLA CO	9,680	USD	534,308	0.45
COGNIZANT TECHNOLOGY SOLUTIONS -A-	2,640	USD	157,964	0.13
COLGATE-PALMOLIVE CO	2,456	USD	173,428	0.14
COMCAST CORP	10,476	USD	398,971	0.33
CONAGRA BRANDS INC	4,108	USD	126,968	0.11
CONOCOPHILLIPS CO	3,571	USD	339,130	0.28
CONSOLIDATED EDISON INC	2,869	USD	237,725	0.20
CONSTELLATION BRANDS INC -A-	599	USD	135,135	0.11
CORNING INC	3,223	USD	103,514	0.09
COSTCO WHOLESALE CORP	1,047	USD	516,667	0.43
CROWDSTRIKE HOLDINGS INC	661	USD	88,984	0.07
CROWN CASTLE REIT	1,334	USD	139,318	0.12
CUMMINS - REGISTERED	661	USD	148,534	0.12
CVS HEALTH	3,203	USD	202,955	0.17
DANAHER CORP	1,646	USD	362,090	0.30
DATADOG INC	907	USD	81,788	0.07
DEERE AND CO	766	USD	284,487	0.24
DEVON ENERGY CORP	2,706	USD	119,897	0.10
DEXCOM INC	1,077	USD	126,861	0.11
DIGITAL REALTY TRUST INC	921	USD	96,127	0.08
DISCOVER FINANCIAL SERVICES - SHS WI	1,017	USD	108,924	0.09
DOLLAR GENERAL	723	USD	112,512	0.09
DOLLAR TREE INC	733	USD	96,412	0.08
DOVER CORP	1,256	USD	169,980	0.14
DOW - REGISTERED SHS	1,743	USD	85,089	0.07
DOWDUPONT - REGISTERED SHS WI	2,216	USD	145,106	0.12
EBAY INC	2,488	USD	101,914	0.08

The accompanying notes form an integral part of the financial statements.
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Cleome Index World Equities

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
ECOLAB INC	1,006	USD	172,145	0.14
EDISON INTERNATIONAL	2,248	USD	143,101	0.12
EDWARDS LIFESCIENCES CORP	2,066	USD	178,630	0.15
ELECTRONIC ARTS - REGISTERED	1,164	USD	138,378	0.12
ELI LILLY & CO	1,967	USD	845,540	0.70
EMERSON ELECTRIC CO	2,165	USD	179,372	0.15
ENPHASE ENERGY --- REGISTERED SHS	477	USD	73,225	0.06
ENTERGY CORP	790	USD	70,506	0.06
EOG RESOURCES INC	1,935	USD	202,971	0.17
EQTY RESIDENTIAL PPTYS TR SHS BEN.INT.	2,096	USD	126,740	0.11
EQUIFAX INC	616	USD	132,855	0.11
EQUINIX INC	286	USD	205,506	0.17
ESSEX PROPERTY TRUST	518	USD	111,244	0.09
ESTEE LAUDER COMPANIES INC -A-	600	USD	108,000	0.09
EXPEDITORS INTERNATIONAL OF WASHINGTON	849	USD	94,262	0.08
EXXON MOBIL CORP	9,926	USD	975,769	0.81
FASTENAL CO	2,831	USD	153,071	0.13
FEDEX CORP	761	USD	172,916	0.14
FIDELITY NATIONAL INFO SERVICES INC	2,046	USD	102,581	0.09
FIFTH THIRD BANCORP	3,587	USD	86,173	0.07
FIRST SOLAR INC	398	USD	69,345	0.06
FISERV INC	2,149	USD	248,484	0.21
FORD MOTOR	10,511	USD	145,767	0.12
FORTINET	2,104	USD	145,776	0.12
FORTIVE CORP	2,528	USD	173,253	0.14
FOX CORP -A-	3,061	USD	95,393	0.08
FRANKLIN RESOURCES INC	2,771	USD	67,840	0.06
GE HEALTHCARE TECHNOLOGIES INC	1,249	USD	93,005	0.08
GENERAL ELECTRI	3,163	USD	318,474	0.27
GENERAL MILLS INC	2,832	USD	199,097	0.17
GENERAL MOTORS CO	3,905	USD	138,017	0.12
GENUINE PARTS CO	906	USD	140,534	0.12
GILEAD SCIENCES INC	3,624	USD	256,005	0.21
HALLIBURTON	3,801	USD	114,936	0.10
HCA INC	554	USD	154,104	0.13
HENRY SCHEIN INC	1,094	USD	81,323	0.07
HESS CORP	1,263	USD	157,383	0.13
HOME DEPOT INC	2,378	USD	677,087	0.56
HP ENTERPRISE CO	7,630	USD	117,492	0.10
HP INC	3,756	USD	105,726	0.09
HUBBELL	306	USD	92,995	0.08
HUBSPOT INC	193	USD	94,128	0.08
HUMANA INC	432	USD	177,049	0.15
HUNTINGTON BANCSHARES INC	9,363	USD	92,514	0.08
IBM CORP	2,342	USD	287,244	0.24
IDEXX LABS CORP	279	USD	128,435	0.11
ILLINOIS TOOL WORKS	1,168	USD	267,816	0.22
ILLUMINA INC	490	USD	84,207	0.07
INCYTE CORP	1,226	USD	69,953	0.06
INGERSOLL RAND INC	2,670	USD	159,955	0.13
INTEL CORP	10,465	USD	320,760	0.27
INTERCONTINENTAL EXCHANGE INC	2,185	USD	226,471	0.19
INTERNATIONAL PAPER CO	2,646	USD	77,149	0.06
INTL FLAVORS & FRAG	1,159	USD	84,551	0.07
INTUIT	726	USD	304,900	0.25
INTUITIVE SURGICAL	885	USD	277,376	0.23
IQVIA HOLDINGS INC	559	USD	115,166	0.10
J.M. SMUCKER CO SHS	901	USD	121,953	0.10

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Cleome Index World Equities

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
JOHNSON & JOHNSON	5,904	USD	895,720	0.75
JPMORGAN CHASE CO	6,722	USD	896,102	0.75
KELLOGG CO	2,412	USD	149,009	0.12
KEYCORP	7,066	USD	59,844	0.05
KIMBERLY-CLARK CORP	1,287	USD	162,863	0.14
KINDER MORGAN INC	9,897	USD	156,211	0.13
KLA CORPORATION	274	USD	121,811	0.10
KROGER CO	2,718	USD	117,091	0.10
LABORATORY CORP OF AMERICA HOLDINGS	425	USD	94,010	0.08
LAM RESEARCH CORP	397	USD	233,928	0.20
LOEWS CORP	1,434	USD	78,049	0.07
LOWE'S CO INC	1,571	USD	325,000	0.27
LULULEMON ATHLETICA INC SHS WHEN ISSUED	377	USD	130,792	0.11
M&T BANK CORPORATION	724	USD	82,129	0.07
MARATHON PETROLEUM	1,658	USD	177,198	0.15
MARRIOTT INTERNATIONAL -A-	1,003	USD	168,874	0.14
MARSH MCLENNAN COS	1,392	USD	239,970	0.20
MARVELL TECH --- REGISTERED SHS	2,719	USD	148,984	0.12
MASTERCARD INC -A-	2,009	USD	724,234	0.60
MCCORMICK & CO INC NON VOTING	1,309	USD	104,660	0.09
MCDONALD'S CORP	2,010	USD	549,775	0.46
MCKESSON CORP	455	USD	178,209	0.15
MERCADOLIBRE	119	USD	129,209	0.11
MERCK & CO INC	6,339	USD	670,447	0.56
META PLATFOR -A-	5,168	USD	1,359,407	1.13
METLIFE INC	1,959	USD	101,505	0.08
METTLER TOLEDO INTERNATIONAL	97	USD	116,617	0.10
MICRON TECHNOLOGY INC	3,287	USD	190,140	0.16
MICROSOFT CORP	16,384	USD	5,114,031	4.26
MODERNA INC	856	USD	95,329	0.08
MONDELEZ INTERNATIONAL INC	4,138	USD	276,651	0.23
MONGODB INC	199	USD	74,965	0.06
MONSTER BEVERAGE CORP	2,712	USD	142,784	0.12
MOODY S CORP	667	USD	212,584	0.18
MORGAN STANLEY	3,279	USD	256,670	0.21
MSCI INC -A-	210	USD	90,331	0.08
NETFLIX INC	1,061	USD	428,378	0.36
NEWMONT CORPORATION	2,673	USD	104,519	0.09
NEXTERA ENERGY	5,322	USD	361,955	0.30
NIKE INC	3,218	USD	325,546	0.27
NORTHERN TRUST CORP	1,306	USD	88,751	0.07
NUCOR CORP	945	USD	142,036	0.12
NVIDIA CORP	5,717	USD	2,216,687	1.85
O REILLY AUTO	215	USD	188,258	0.16
OCCIDENTAL PETROLEUM CORP	2,388	USD	128,702	0.11
OKTA -A-	678	USD	43,097	0.04
OLD DOMINION FREIGHT LINES INC	300	USD	101,673	0.08
OMNICOM GROUP INC	1,535	USD	133,873	0.11
ON SEMICONDUCTOR CORP	858	USD	74,381	0.06
ORACLE CORP	3,996	USD	436,190	0.36
OTIS WORLDWIDE CORPORATION	2,281	USD	186,097	0.16
PACCAR INC	2,550	USD	195,516	0.16
PALANTIR TCHNLG - REGISTERED SHS -A-	4,187	USD	58,833	0.05
PALO ALTO NETWORKS	846	USD	198,131	0.17
PARKER-HANNIFIN CORP	584	USD	208,784	0.17
PAYCHEX INC	1,359	USD	139,350	0.12
PAYCOM SOFTWARE INC	333	USD	98,050	0.08
PAYPAL HOLDINGS	2,889	USD	176,703	0.15

The accompanying notes form an integral part of the financial statements.
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Cleome Index World Equities

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
PEPSICO INC	3,508	USD	595,556	0.50
PFIZER INC	12,893	USD	433,470	0.36
PIONER NATURAL RESOURCES COMPANY	796	USD	151,160	0.13
PNC FINANCIAL SERVICES GROUP INC	1,499	USD	173,051	0.14
PPG INDUSTRIES INC	1,053	USD	143,135	0.12
PRINCIPAL FINANCIAL GROUP INC	1,215	USD	84,460	0.07
PROCTER & GAMBLE CO	5,370	USD	746,878	0.62
PROGRESSIVE CORP	1,914	USD	232,224	0.19
PROLOGIS	2,553	USD	286,961	0.24
PRUDENTIAL FINANCIAL INC	1,237	USD	100,026	0.08
PUBLIC STORAGE INC	599	USD	160,253	0.13
QUALCOMM INC	2,912	USD	317,731	0.26
QUEST DIAGNOSTICS	965	USD	124,327	0.10
RAYMOND JAMES FINANCIAL INC	1,038	USD	98,729	0.08
REGENERON PHARMACEUTICALS INC	286	USD	188,362	0.16
REGIONS FINANCIAL CORP	6,672	USD	108,978	0.09
ROCKWELL AUTOMATION	550	USD	166,084	0.14
ROPER TECHNOLOGIES	452	USD	199,195	0.17
ROSS STORES INC	1,288	USD	132,377	0.11
S&P GLOBAL INC	945	USD	347,242	0.29
SALESFORCE.COM INC	2,463	USD	476,933	0.40
SBA COMMUNICATIONS -A	497	USD	105,577	0.09
SEA -A- ADR REPR1 SHS	1,165	USD	61,977	0.05
SEMPRA ENERGY	1,633	USD	217,918	0.18
SERVICENOW INC	545	USD	280,727	0.23
SHERWIN WILLIAMS CO	768	USD	186,910	0.16
SIMON PROPERTY GROUP - REGISTERED	1,096	USD	116,009	0.10
SNAP INC-A-	4,417	USD	47,935	0.04
SNAP ON INC	694	USD	183,322	0.15
SPLUNK INC	713	USD	69,333	0.06
STANLEY BLACK & DECKER INC	722	USD	62,015	0.05
STARBUCKS CORP	3,216	USD	292,005	0.24
STATE STREET CORP	1,529	USD	102,559	0.09
STEEL DYNAMICS	1,005	USD	100,343	0.08
STRYKER CORP	829	USD	231,824	0.19
SYNOPSYS	370	USD	147,664	0.12
SYSCO CORP	1,414	USD	96,168	0.08
T MOBILE USA INC	1,814	USD	230,948	0.19
T ROWE PRICE GROUP INC	1,123	USD	115,306	0.10
TARGET CORP	1,210	USD	146,287	0.12
TESLA MOTORS INC	6,633	USD	1,591,494	1.33
TEXAS INSTRUMENTS INC	2,417	USD	398,816	0.33
THE HARTFORD FINANCIAL SERVICES GROUP	2,461	USD	162,458	0.14
THE KRAFT HEINZ	3,292	USD	107,118	0.09
THERMO FISHER SCIENT SHS	886	USD	423,713	0.35
TJX COS INC	3,366	USD	261,598	0.22
TRAVELERS COS INC/THE	1,105	USD	175,888	0.15
TRUIST FINANCIAL CORP	4,396	USD	122,290	0.10
TWILIO INC	814	USD	47,467	0.04
UNITED PARCEL SERVICE INC	2,098	USD	344,699	0.29
UNITEDHEALTH GROUP INC	2,222	USD	978,902	0.82
US BANCORP	4,625	USD	140,064	0.12
VALERO ENERGY CORP	1,234	USD	132,675	0.11
VEEVA SYSTEMS -A-	431	USD	78,113	0.07
VERISK ANALYTICS	467	USD	96,752	0.08
VERIZON COMMUNICATIONS INC	10,502	USD	357,992	0.30
VERTEX PHARMACEUTICALS INC	802	USD	258,691	0.22
VISA INC -A-	3,913	USD	851,750	0.71

The accompanying notes form an integral part of the financial statements.
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Cleome Index World Equities

Investment portfolio as at June 30, 2023

Description	Quantity	Currency	Market value (in EUR)	% net assets
VMWARE INC -A-	684	USD	90,086	0.08
WABTEC CORP	1,500	USD	150,784	0.13
WALGREENS BOOTS	2,626	USD	68,574	0.06
WALMART INC	3,519	USD	506,981	0.42
WALT DISNEY CO	4,476	USD	366,285	0.31
WARNER BROS DISCOVERY INC	6,521	USD	74,953	0.06
WASTE MANAGEMENT	1,579	USD	250,990	0.21
WATERS	374	USD	91,371	0.08
WELLTOWER INC	2,166	USD	160,594	0.13
WEYERHAEUSER CO	4,766	USD	146,387	0.12
WILLIAMS COS INC	5,859	USD	175,233	0.15
WORKDAY INC -A-	680	USD	140,793	0.12
WW GRAINGER INC	238	USD	172,030	0.14
WYNN RESORTS LTD	531	USD	51,401	0.04
XYLEM INC	1,333	USD	137,601	0.11
YUM BRANDS INC	1,456	USD	184,903	0.15
ZOETIS INC -A-	1,178	USD	185,943	0.16
			79,698,377	66.44
Total Shares			119,678,445	99.77
Total transferable securities admitted to an official stock exchange listing or dealt in another regulated market			119,678,445	99.77
Total investment portfolio			119,678,445	99.77
Acquisition cost			85,909,832	



Cleome Index World Equities

Geographical and economic breakdown of investments as at June 30, 2023

Geographical breakdown (in % of net assets)

United States of America	66.44
Japan	6.13
United Kingdom	4.24
France	3.52
Switzerland	3.13
Canada	3.09
Germany	2.21
Australia	2.08
Ireland	1.81
Netherlands	1.61
Denmark	1.00
Spain	0.86
Sweden	0.82
Hong Kong	0.67
Italy	0.64
Jersey	0.23
Luxembourg	0.23
Singapore	0.23
Finland	0.19
Netherlands Antilles	0.18
Belgium	0.16
Norway	0.15
New Zealand	0.12
Cayman Islands	0.05
	99.77

Economic breakdown (in % of net assets)

Internet and internet services	14.01
Banks and other financial institutions	13.23
Pharmaceuticals	9.19
Electronics and semiconductors	7.09
Office supplies and computing	6.95
Retail trade and department stores	5.42
Petroleum	4.21
Machine and apparatus construction	3.71
Foods and non alcoholic drinks	3.36
Utilities	3.01
Insurance	2.80
Road vehicles	2.71
Electrical engineering	2.53
Communication	2.17
Real estate	2.15
Chemicals	1.72
Miscellaneous services	1.72
Graphic art and publishing	1.67
Healthcare	1.60
Transportation	1.57
Miscellaneous consumer goods	1.53
Hotels and restaurants	1.47
Biotechnology	1.26
Textiles and garments	1.11
Building materials	0.80
Tobacco and alcoholic drinks	0.62
Coal mining and steel industry & Chemicals	0.50
Non ferrous metals	0.50
Precious metals and stones	0.34
Environmental services and recycling	0.29
Paper and forest products	0.20
Packaging industries	0.19

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Cleome Index World Equities

Geographical and economic breakdown of investments as at June 30, 2023

Economic breakdown (in % of net assets)

Tires and rubber	0.08
Watch and clock industry, jewelry	0.06
	99.77



Notes to the financial statements - Schedule of derivative instruments

Forward foreign exchange contracts

As at June 30, 2023, the following forward foreign exchange contracts were outstanding:

Cleome Index USA Equities

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Counterparty	Unrealised (in USD)
EUR	21,890,905	USD	23,693,326	14/07/2023	CACEIS Bank, Lux. Branch	201,393
EUR	410,000	USD	447,273	06/07/2023	BNP Paribas Paris	79
USD	494,943	EUR	451,872	14/07/2023	CACEIS Bank, Lux. Branch	1,708
						203,180

Please refer to Note 11 for collateral received/posted in relation with the forward foreign exchange contracts. These operations on forward foreign exchange contracts are mainly allocated to the classes of shares hedged against exchange risk.



Notes to the financial statements - Schedule of derivative instruments

Futures

As at June 30, 2023, the following futures contracts were outstanding:

Cleome Index Euro Corporate Bonds

Quantity (purchase/(sale))	Description	Currency	Commitment (in EUR) (in absolute value)	Counterparty	Unrealised (in EUR)
Futures on bonds					
(15)	EURO BOBL FU /202309	EUR	1,474,613	J.P. Morgan SE	4,200
(82)	EURO BUND 0923	EUR	7,759,332	J.P. Morgan SE	24,600
					28,800

Please refer to Note 10 about Cash at broker related to futures.



Other notes to the financial statements

Note 1 - General Information

Cleome Index (hereinafter the "SICAV") was incorporated for an indefinite period on October 28, 1999 in the form of a Société d'Investissement à Capital Variable (SICAV) in accordance with the provisions of the part I of the law of December 17, 2010, as amended, relating to undertakings for collective investment and the Law of August 10, 1915, as amended, on commercial undertakings. Its minimum capital is EUR 1,250,000.

The Articles of Incorporation of the SICAV were published in the "Mémorial, Recueil des Sociétés et Associations" on December 8, 1999. They have been modified several times, in particular, for the last time on April 6, 2020. The corresponding modifications were published in the "Recueil Electronique des Sociétés et Associations" ("RESA"). The SICAV is registered in the Luxembourg Commercial and Companies Register under the number B-72234.

The SICAV is structured as a multiple sub-funds SICAV, with each sub-fund governed by a specific investment policy.

The following sub-funds are currently available to investors:

<u>Sub-funds</u>	<u>Reference currency</u>
Cleome Index EMU Equities	EUR
Cleome Index Euro Corporate Bonds	EUR
Cleome Index Euro Government Bonds	EUR
Cleome Index Euro Long Term Bonds	EUR
Cleome Index Euro Short Term Bonds	EUR
Cleome Index Europe Equities	EUR
Cleome Index USA Equities	USD
Cleome Index World Equities	EUR

The issued share classes are the following:

- The **C class** is offered to individuals and legal entities.
- The **I class** is reserved exclusively for institutional investors.
- The **R class** is reserved for financial intermediaries (including distributors and platforms) which:
 - have different arrangements with their clients for the provision of investment services in connection with the sub-fund, and
 - as a result of their applicable laws and regulations or on the basis of agreements with their customers, are not entitled to accept and keep duties, fees and other monetary benefits from the Management Company in connection with the provision of the above-mentioned investment services.
- The **R2 class** is reserved to:
 - distributors and/or intermediaries approved by the Management Company who will not receive any form of remuneration for investments in this class from an entity of the Candriam group, if the final investments in the shares are made in the context of a mandate.
 - UCIs approved by the Management Company.
- The **S class** is restricted for institutional investors specially approved by the Management Company and with a minimum initial subscription of EUR 50,000,000 (or the equivalent in any other currency as decided by the Board of Directors) or the equivalent in foreign currencies for classes denominated in foreign currencies. This minimum may be changed at the discretion of the Board of Directors of the SICAV provided that shareholders are treated equally on the same valuation date.
- The **V class** is restricted exclusively for institutional investors who subscribe for a minimum amount as specified in the Fact Sheets.
- The **V2 class** is not subject to a performance fee and is reserved exclusively for institutional/professional investors, distributors and/or intermediaries approved by the Management Company and whose minimum initial subscription is EUR 30,000,000, or its equivalent in foreign currencies for classes denominated in foreign currencies (this amount may be changed at the discretion of the Board of Directors; in this case, all shareholders must be guaranteed equal treatment on a given valuation date).
- The **Y class** is reserved exclusively for institutional investors specially approved by the Management Company.
- The **Z class** is reserved to:
 - institutional/professional investors approved by the Management Company. The portfolio management activity for this class is directly remunerated through the contract concluded with the investor, so no portfolio management fee is payable for the assets of this class.
 - UCIs approved by the Management Company and managed by an entity of the Candriam group.



Other notes to the financial statements

Note 1 - General Information (continued)

Furthermore, a currency hedging process may be applied to the share classes:

- **Base currency hedged share classes:**

These hedged share classes aim to reduce the effect of exchange rate fluctuations between the base currency of the sub-fund and the currency in which the hedged share class is denominated.

The aim of this type of hedging is for the performance of the hedged share class to be reasonably comparable (after adjusting for the difference in interest rates between the two currencies) to the performance of a share class denominated in the sub-fund's base currency. This type of hedging is identified with the suffix H added in the denomination of the share class.

- **Asset hedged share classes:**

These hedged share classes aim to reduce the effect of exchange rate fluctuations between the currencies in which a sub-fund's investments are held and the currency of the hedged share class. This type of hedging is identified with the suffix AH added in the denomination of the share class.

The shares issued are described in detail in the section "Statistics" of the various sub-funds.

Note 2 - Principal accounting policies

The financial statements of the SICAV are prepared in accordance with Luxembourg regulations relating to Undertakings for Collective Investment. Some small discrepancies might appear in some totals or sub-totals in the financial statements due to rounding rules.

The net asset values used for the purpose of the financial statements are dated June 30, 2023. The net asset value of each sub-fund has been calculated on July 3, 2023 on the basis of the last known prices at the time of the valuation.

a) Valuation of each sub-fund's portfolio

The valuation of any security admitted for trading to an official listing or any other normally operating regulated market which is recognised and open to the public is based on the last price known in Luxembourg on the valuation date or, if this stock is traded on several markets, on the last known price on the principal market on which it is traded. If the last known price is not representative, the valuation shall be based on the probable realisation value as estimated by the Board of Directors with prudence and good faith. Securities which are neither quoted nor traded on a stock market or any other normally operating regulated market which is recognised and open to the public shall be valued on the basis of the probable realisation value as estimated with due prudence and good faith. All other assets shall be valued by the directors on the basis of the probable realisation value which must be estimated in good faith and according to generally accepted principles and procedures.

b) Net realised profits or losses on sales of investments

The realised profits or losses realised on sales of investments from each sub-fund are calculated based on the average cost of the investments sold.

c) Foreign currency translation

The values expressed in a currency other than the reference currency of each sub-fund are translated into that currency at the exchange rate prevailing at closing date.

Income and expenses in a currency other than the reference currency of each sub-fund are translated into that currency at the exchange rates prevailing at the transaction date.

The acquisition cost of securities in each sub-fund expressed in a currency other than the reference currency of the sub-fund is translated into that currency at the exchange rates prevailing at the day of purchase.

Exchange rates used as at June 30, 2023:

1 EUR =	1.638940	AUD	1 EUR =	1.000000	EUR	1 EUR =	11.711800	NOK	1 EUR =	1.086300	USD
1 EUR =	1.440690	CAD	1 EUR =	0.860930	GBP	1 EUR =	1.780800	NZD	1 EUR =	20.375000	ZAR
1 EUR =	0.976660	CHF	1 EUR =	8.511900	HKD	1 EUR =	11.802300	SEK			
1 EUR =	7.445950	DKK	1 EUR =	157.080000	JPY	1 EUR =	1.473100	SGD			

d) Combined financial statements of the SICAV

The combined statement of the SICAV's net assets and the combined statement of changes in net assets which are expressed in EUR are the sum of the statement of net assets and the statement of changes in net assets of each sub-fund.

e) Valuation of options and futures

The valuation of options and futures admitted to an official listing or any other organised market is based on the last known price or, if the option is traded on more than one market, on the basis of the last known price in the market on which the contract was concluded by the SICAV.



Other notes to the financial statements

Note 2 - Principal accounting policies (continued)

Options and futures that are not traded on a stock exchange or any other organised market will be valued at their probable market value estimated conservatively and in good faith. The market value of options is included in the statement of net assets under the heading "options (long position) / (short position) at market value".

The realised gains / (losses) and change in unrealised appreciation / depreciation on options are disclosed in the statement of changes in net assets respectively under the headings "Net realised gain / (loss) on options" and "Change in net unrealised appreciation / depreciation on options".

The unrealised appreciation / (depreciation) on future contracts is disclosed in the statement of net assets under "Net unrealised appreciation / (depreciation) on futures". Changes in the market value of open future contracts are recorded as unrealised appreciation / depreciation in the statement of changes in net assets under "Change in net unrealised appreciation / depreciation on futures". Realised gains or losses, representing the difference between the value of the contract at the time it was opened and the value at the time it was closed, are reported at the closing or expiration of futures contracts in the statement of changes in net assets under "Net realised gain / (loss) on futures".

For the details of outstanding options or financial futures, if any, please refer to the section "Notes to the financial statements - Schedule of derivative instruments".

f) Valuation of forward foreign exchange contracts

The forward foreign exchange contracts are valued on the basis of forward exchange rates prevailing at the closing date and applicable to the remaining period until the expiration date. The unrealised appreciation / (depreciation) on forward foreign exchange contracts is disclosed in the statement of net assets under "Net unrealised appreciation / (depreciation) on forward foreign exchange contracts".

Realised gains / (losses) and change in unrealised appreciation / depreciation resulting there from are included in the statement of changes in net assets respectively under "Net realised gain / (loss) on forward foreign exchanges contracts" and "Change in net unrealised appreciation / depreciation on forward foreign exchange contracts".

For the details of outstanding forward foreign exchange contracts, if any, please refer to the section "Notes to the financial statements - Schedule of derivative instruments".

g) Transaction costs

For the period ended June 30, 2023, the SICAV incurred transaction costs and broker's charges related to the purchase and sale of transferable securities, money market instruments, other eligible assets and derivatives instruments. Those charges are disclosed in the statement of changes in net assets under the heading "Transaction costs".

h) Income

Interest income is accrued pursuant to the terms of the underlying investment. Income is recorded net of respective withholding taxes, if any. Dividends are recognised on ex-date.

i) Abbreviations used in investment portfolios

A: Annual
FL.R: Floating Rate Notes
Q: Quarterly
S: Semi-Annual
XX: Perpetual Bonds
ZCP or U: Zero Coupon

Note 3 - Management fees

Candriam (hereinafter referred to as the "Management Company"), a partnership limited by shares under Luxembourg law founded in Luxembourg on July 10, 1991, has been appointed as Management Company of the SICAV on the basis of an agreement concluded between the SICAV and Candriam.

The Management Company, having its registered office at SERENITY - Bloc B, 19-21, Route d'Arlon, L-8009 Strassen, is a subsidiary of Candriam Group, an entity of the New York Life Insurance Company Group.

It is authorised as a Management Company of Chapter 15 of the law of December 17, 2010, concerning UCITS and is authorised to exercise the activities of collective portfolio management, investment portfolio management and to provide investment advisory services.

The Management Company is vested with the widest powers to carry out all actions relating to the management and administration of the SICAV within the scope of this purpose, in accordance with its articles of association. It is responsible for the portfolio management activities, administration activities (Administrative Agent, Transfer Agent (including the Register holding business)) and marketing activities (distribution).

In accordance with the law of December 17, 2010, the Management Company is authorised to delegate its functions, powers and obligations or a part thereof to any person or company whom/which it deems appropriate. However, the Management Company retains full responsibility for the acts accomplished by this (these) representative(s).

The portfolio management function is performed directly by Candriam and/or by one or more of its branches: Candriam-Belgian Branch, Candriam – Succursale française, Candriam – UK Establishment.

The Management Company receives management fees as payment for its services, expressed as an annual percentage of the average net asset value.



Other notes to the financial statements

Note 3 - Management fees (continued)

These fees are payable by the SICAV at the end of each month.

The rates applicable as at June 30, 2023 are as follows:

Sub-funds	Share class	Share type	ISIN	Management fee
Cleome Index EMU Equities	C	Capitalisation	LU1292953335	0.80%
	C	Distribution	LU1365257788	0.80%
	I	Capitalisation	LU1292953418	0.12%
	R	Capitalisation	LU1292953509	0.30%
	R	Distribution	LU1718421743	0.30%
	Z	Capitalisation	LU1292953764	0.00%
Cleome Index Euro Corporate Bonds	C	Capitalisation	LU1542321093	0.25%
	C	Distribution	LU1542321176	0.25%
	I	Capitalisation	LU1542321259	0.15%
	R2	Capitalisation	LU1542321416	0.12%
	R2	Distribution	LU1622416649	0.12%
	Y	Capitalisation	LU1542321689	0.30%
	Z	Capitalisation	LU1542321762	0.00%
	Z	Capitalisation	LU1542321762	0.00%
Cleome Index Euro Government Bonds	C	Capitalisation	LU1542321929	0.20%
	C	Distribution	LU1542322141	0.20%
	I	Capitalisation	LU1542322224	0.12%
	R2	Capitalisation	LU1542322653	0.10%
	R2	Distribution	LU1622416722	0.10%
	S	Capitalisation	LU1933089531	0.05%
	Z	Capitalisation	LU1542322810	0.00%
	Z	Capitalisation	LU1542322810	0.00%
Cleome Index Euro Long Term Bonds	C	Capitalisation	LU1542323032	0.20%
	I	Capitalisation	LU1542323206	0.12%
	Y	Capitalisation	LU1542323891	0.30%
	Z	Capitalisation	LU1542324196	0.00%
Cleome Index Euro Short Term Bonds	C	Capitalisation	LU1542324352	0.20%
	I	Capitalisation	LU1542324519	0.12%
	V	Capitalisation	LU1542324865	0.08%
	Y	Capitalisation	LU1542324949	0.30%
	Z	Capitalisation	LU1542325086	0.00%
Cleome Index Europe Equities	C	Capitalisation	LU0461106337	0.80%
	I	Capitalisation	LU0461106683	0.12%
	R	Capitalisation	LU1006087669	0.30%
	R	Distribution	LU1718421826	0.30%
	V2	Capitalisation	LU0438017591	0.05%
	Y	Capitalisation	LU0102768701	0.30%
	Z	Capitalisation	LU0479710047	0.00%
	Z	Distribution	LU1379319319	0.00%
Cleome Index USA Equities	C	Capitalisation	LU1006087313	0.80%
	C	Distribution	LU1365257515	0.80%
	C - EUR - Hedged	Capitalisation	LU2403432581	0.80%
	C - EUR - Unhedged	Capitalisation	LU0461105529	0.80%
	I	Capitalisation	LU0461105875	0.12%
	I - EUR - Unhedged	Capitalisation	LU2197357747	0.12%
	R	Capitalisation	LU1718422477	0.30%
	R	Distribution	LU1718422550	0.30%
	R - EUR - Unhedged	Capitalisation	LU1006087586	0.30%
	R - EUR - Unhedged	Distribution	LU1718422394	0.30%
	V	Capitalisation	LU0438016601	0.08%
	V - EUR - Hedged	Capitalisation	LU2403432821	0.08%
	V - EUR - Unhedged	Capitalisation	LU2197358042	0.08%
	Y - EUR - Unhedged	Capitalisation	LU0102768370	0.30%
	Z	Capitalisation	LU0644256330	0.00%
	Z - EUR - Unhedged	Capitalisation	LU0479709973	0.00%
	Z - EUR - Unhedged	Distribution	LU1379320085	0.00%
	Z - EUR - Unhedged	Distribution	LU1379320085	0.00%
Cleome Index World Equities	C	Distribution	LU1365257945	0.80%
	I	Capitalisation	LU1292954903	0.12%
	R	Capitalisation	LU1292955033	0.30%
	R	Distribution	LU1718422634	0.30%
	Z	Capitalisation	LU1292955207	0.00%



Other notes to the financial statements

Note 4 - Distribution fees

The following sub-funds pay a distribution fee to the Management Company, for the Y shares class only. This fee is payable quarterly and is calculated on the basis on the average net assets of the related share class, proportionally to the volume of units distributed.

Sub-funds	Share class	Share type	ISIN	Annual rate
Cleome Index Euro Corporate Bonds	Y	Capitalisation	LU1542321689	0.84%
Cleome Index Euro Long Term Bonds	Y	Capitalisation	LU1542323891	0.84%
Cleome Index Euro Short Term Bonds	Y	Capitalisation	LU1542324949	0.58%
Cleome Index Europe Equities	Y	Capitalisation	LU0102768701	1.04%
Cleome Index USA Equities	Y	Capitalisation	LU0102768370	1.04%

Note 5 - Operating and Administrative Expenses

The SICAV bears the current operating and administrative expenses incurred to cover all the overheads and variable expenses, the charges, fees and other expenses, as defined below ("Operating and Administrative Expenses").

The Operating and Administrative Expenses cover, but are not limited to, the following expenses:

a) the expenditures incurred directly by the SICAV, including, inter alia, the Depositary Bank's fees and charges, the fees and expenses of the approved independent auditors, the cost of share class hedging, including that invoiced by the Management Company, the fees paid to the Directors and the reasonable expenses and outlays incurred by or for the Directors;

b) a "service fee" paid to the Management Company and including the remaining sum of the Operating and Administrative Expenses after deduction of the expenses detailed in section (a) above, that is, inter alia, the fees and expenses of the Domiciliary Agent, the Administrative Agent, the Transfer Agent and Registrar Holding and the Principal Paying Agent, the costs related to registration and maintenance of the registration in all the jurisdictions (such as the fees charged by the supervisory authorities concerned, the translation expenses and the remuneration of the Representatives abroad and the local paying agents), the stock exchange registration and renewal expenses, the cost of publishing the share prices, the postal and telecommunication charges, preparation cost, printing, translating and distributing the prospectuses, key investor information documents, notices to shareholders, financial reports or of any other document intended for the shareholders, the legal fees and expenses, the charges and expenses related to the taking out of any subscription/licence or any other use of fee-paying information or data, the expenses incurred by the use of a registered trademark by the SICAV, the expenses and fees payable to the Management Company and/or its delegates and/or to any other agent appointed by the SICAV itself and/or to the independent experts.

The Operating and Administrative Expenses are expressed as an annual percentage of the average net asset value of each share class and are payable monthly.

At the end of a given period, if the actual charges and expenses were to be higher than the percentage of Operating and Administrative Expenses set for a share class, then the Management Company would pay for the difference itself. Conversely, if the actual charges and expenses were to turn out to be lower than the percentage of Operating and Administrative Expenses set for a share class, then the Management Company would retain the difference.

The Management Company shall be entitled to instruct the SICAV to proceed to settle all or part of the expenses as listed above directly from its assets.

In such a case, the amount of the Operating and Administrative Expenses would be reduced accordingly.

The maximum rates applicable as at June 30, 2023 are as follows:

Sub-funds	Share class	Share type	ISIN	Maximum rate
Cleome Index EMU Equities	C	Capitalisation	LU1292953335	0.40%
	C	Distribution	LU1365257788	0.40%
	I	Capitalisation	LU1292953418	0.30%
	R	Capitalisation	LU1292953509	0.40%
	R	Distribution	LU1718421743	0.40%
	Z	Capitalisation	LU1292953764	0.30%
Cleome Index Euro Corporate Bonds	C	Capitalisation	LU1542321093	0.33%
	C	Distribution	LU1542321176	0.33%
	I	Capitalisation	LU1542321259	0.25%
	R2	Capitalisation	LU1542321416	0.33%
	R2	Distribution	LU1622416649	0.33%
	Y	Capitalisation	LU1542321689	0.25%
	Z	Capitalisation	LU1542321762	0.25%
Cleome Index Euro Government Bonds	C	Capitalisation	LU1542321929	0.33%
	C	Distribution	LU1542322141	0.33%
	I	Capitalisation	LU1542322224	0.25%
	R2	Capitalisation	LU1542322653	0.33%
	R2	Distribution	LU1622416722	0.33%
	S	Capitalisation	LU1933089531	0.25%
	Z	Capitalisation	LU1542322810	0.25%
Cleome Index Euro Long Term Bonds	C	Capitalisation	LU1542323032	0.33%
	I	Capitalisation	LU1542323206	0.25%
	Y	Capitalisation	LU1542323891	0.25%
	Z	Capitalisation	LU1542324196	0.25%
Cleome Index Euro Short Term Bonds	C	Capitalisation	LU1542324352	0.33%
	I	Capitalisation	LU1542324519	0.25%
	V	Capitalisation	LU1542324865	0.25%



Other notes to the financial statements

Note 5 - Operating and Administrative Expenses (continued)

Sub-funds	Share class	Share type	ISIN	Maximum rate
	Y	Capitalisation	LU1542324949	0.25%
	Z	Capitalisation	LU1542325086	0.25%
Cleome Index Europe Equities	C	Capitalisation	LU0461106337	0.40%
	I	Capitalisation	LU0461106683	0.30%
	R	Capitalisation	LU1006087669	0.40%
	R	Distribution	LU1718421826	0.40%
	V2	Capitalisation	LU0438017591	0.30%
	Y	Capitalisation	LU0102768701	0.40%
	Z	Capitalisation	LU0479710047	0.30%
	Z	Distribution	LU1379319319	0.30%
Cleome Index USA Equities	C	Capitalisation	LU1006087313	0.40%
	C	Distribution	LU1365257515	0.40%
	C - EUR - Hedged	Capitalisation	LU2403432581	0.40%
	C - EUR - Unhedged	Capitalisation	LU0461105529	0.40%
	I	Capitalisation	LU0461105875	0.23%
	I - EUR - Unhedged	Capitalisation	LU2197357747	0.00%
	R	Capitalisation	LU1718422477	0.40%
	R	Distribution	LU1718422550	0.40%
	R - EUR - Unhedged	Capitalisation	LU1006087586	0.40%
	R - EUR - Unhedged	Distribution	LU1718422394	0.40%
	V	Capitalisation	LU0438016601	0.23%
	V - EUR - Hedged	Capitalisation	LU2403432821	0.23%
	V - EUR - Unhedged	Capitalisation	LU2197358042	0.00%
	Y - EUR - Unhedged	Capitalisation	LU0102768370	0.40%
	Z	Capitalisation	LU0644256330	0.23%
	Z - EUR - Unhedged	Capitalisation	LU0479709973	0.23%
	Z - EUR - Unhedged	Distribution	LU1379320085	0.23%
Cleome Index World Equities	C	Distribution	LU1365257945	0.40%
	I	Capitalisation	LU1292954903	0.30%
	R	Capitalisation	LU1292955033	0.40%
	R	Distribution	LU1718422634	0.40%
	Z	Capitalisation	LU1292955207	0.30%

Note 6 - Subscription tax

The SICAV is governed by the Luxembourg tax laws.

By virtue of the legislation and regulations currently in force, the SICAV is subject in Luxembourg to an annual tax of 0.05% of the net asset value of the SICAV; this rate is reduced to 0.01% for the classes reserved for institutional investors. This tax is payable quarterly on the basis of the net assets value of the SICAV calculated at the end of the quarter to which the tax relates.

The Belgian government enacted a law to tax once a year the net asset value of foreign investment funds registered in Belgium. This annual tax is calculated on the net amounts defined as invested in Belgium by Belgian financial intermediaries. In the absence of a sufficient declaration relating to these figures, the tax authority will be entitled to calculate the tax on the entirety of the assets of these sub-funds. The Belgian law of June 17, 2013 comprising fiscal and financial provisions and provisions relating to sustainable development set the rate of the annual tax for Undertakings for Collective Investment at 0.0925% with effect from January 1, 2014.

Note 7 - Securities lending

The implementation of the securities lending and borrowing transactions is performed by Candriam and/or by one or more of its branches. As at June 30, 2023, the composition of the securities lent was as follows:

Sub-funds	Currency	Market value of securities lent	Collateral Securities
Cleome Index EMU Equities	EUR	12,449,189	17,398,357
Cleome Index Euro Corporate Bonds	EUR	8,403,568	8,738,521
Cleome Index Euro Government Bonds	EUR	47,541,773	48,956,403
Cleome Index Euro Long Term Bonds	EUR	1,389,627	1,413,123
Cleome Index Euro Short Term Bonds	EUR	27,042,059	27,434,443
Cleome Index Europe Equities	EUR	91,009,741	117,498,416
Cleome Index USA Equities	EUR	33,758,309	53,449,003
Cleome Index World Equities	EUR	2,957,055	4,356,091

The types of financial guarantees permitted are as follows:

- cash denominated in the reference currency of the sub-fund concerned;
- good-quality debt securities (rated at least BBB-/Baa3 or equivalent by one of the rating agencies) issued by a public-sector issuer of an OECD country (states, supranationals, etc.) and whose issue size is a minimum of EUR 250 million;
- good-quality debt securities (rated at least BBB-/Baa3 or equivalent by one of the rating agencies) issued by a private-sector issuer of an OECD country and whose issue size is a minimum of EUR 250 million;



Other notes to the financial statements

Note 7 - Securities lending (continued)

- shares listed or traded on a regulated market of a Member State of the European Union or on a securities exchange of a State belonging to the OECD, provided that these shares are included in a major index;
- shares or units of undertakings for collective investment offering adequate liquidity and investing in money market instruments, good-quality bonds or in shares that meet the conditions listed above.

The counterparties related to the open positions of securities lending are BNP Paribas Securities Services SCA, BNP Paribas, Natixis SA, Banco Santander, Goldman Sachs Bank Europe SE, Scotiabank, Société Générale SA., Crédit Agricole Corporate and Investment Bank, UniCredit AG and Morgan Stanley.

The following items of income were recorded in the accounts during the period ended June 30, 2023:

Sub-funds	Currency	Total gross amount of securities lending income	Direct-indirect costs and fees deducted from gross securities lending income	Total net amount of securities lending income
Cleome Index EMU Equities	EUR	25,015	10,006	15,009
Cleome Index Euro Corporate Bonds	EUR	32,638	13,055	19,583
Cleome Index Euro Government Bonds	EUR	17,185	6,874	10,311
Cleome Index Euro Long Term Bonds	EUR	357	143	214
Cleome Index Euro Short Term Bonds	EUR	12,505	5,002	7,503
Cleome Index Europe Equities	EUR	148,763	59,505	89,258
Cleome Index USA Equities	EUR	28,345	11,338	17,007
Cleome Index World Equities	EUR	3,763	1,505	2,258

The Income net of cost and fees, and agent's commissions are received by the SICAV.

Direct and indirect costs and fees received by Candriam France and Candriam Luxembourg amount to respectively 19% and 1% for all the sub-funds.

The commissions received by CACEIS Bank, Luxembourg Branch amount to 20% of the gross income.

Candriam France and Candriam Luxembourg are related parties of the SICAV.

Note 8 - Dividends

The SICAV distributed the following dividends during the period ended June 30, 2023:

Sub-funds	Share class	Currency	Dividend	Ex-date
Cleome Index EMU Equities	C	EUR	4.07	28/04/2023
Cleome Index EMU Equities	R	EUR	3.61	28/04/2023
Cleome Index Euro Corporate Bonds	C	EUR	0.74	28/04/2023
Cleome Index Euro Corporate Bonds	R2	EUR	0.97	28/04/2023
Cleome Index Euro Government Bonds	C	EUR	0.73	28/04/2023
Cleome Index Euro Government Bonds	R2	EUR	0.64	28/04/2023
Cleome Index Europe Equities	R	EUR	4.49	28/04/2023
Cleome Index Europe Equities	Z	EUR	51.43	28/04/2023
Cleome Index USA Equities	C - USD - Unhedged	USD	3.00	28/04/2023
Cleome Index USA Equities	R	EUR	2.65	28/04/2023
Cleome Index USA Equities	R - USD - Unhedged	USD	2.39	28/04/2023
Cleome Index USA Equities	Z	EUR	25.81	28/04/2023
Cleome Index World Equities	C	EUR	3.86	28/04/2023
Cleome Index World Equities	R	EUR	2.91	28/04/2023

Note 9 - Swing Pricing

For all the sub-funds of the SICAV, provision has been made for the following measure:

On the valuation days on which the difference between the amount of subscriptions and the amount of redemptions in a sub-fund (that is, the net transactions) exceeds a threshold previously set by the Board of Directors (partial Swing Pricing), the Board reserves the right :

- As regards to equities sub-funds, to determine the net asset value by adding to the assets (in the case of net subscriptions) or by deducting from the assets (in the case of net redemptions) a flat-rate percentage of fees and expenses corresponding to market practices in the case of purchases or sales of securities for Cleome Index EMU Equities, Cleome Index Europe Equities, Cleome Index USA Equities and Cleome Index World Equities;
- As regards to fixed-income sub-funds, to value the securities portfolio of the sub-fund on the basis of buying or selling prices or by setting spreads at a level representative of the market in question (in the case, respectively, of net inflow or net outflow) for Cleome Index Euro Corporate Bonds, Cleome Index Euro Government Bonds, Cleome Index Euro Long Term Bonds and Cleome Index Euro Short Term Bonds.

During the period, Swing Pricing was applied to the Net Assets Values of the sub-funds below: Cleome Index EMU Equities, Cleome Index Euro Corporate Bonds, Cleome Index Euro Government Bonds, Cleome Index Euro Long Term Bonds, Cleome Index Euro Short Term Bonds, Cleome Index Europe Equities, Cleome Index Global Equities, Cleome Index USA Equities and Cleome Index World Equities.



Other notes to the financial statements

Note 9 - Swing Pricing (continued)

As at June 30, 2023, swing was applied to the Net Asset Values of the Cleome Index EMU Equities, Cleome Index Europe Equities, Cleome Index USA Equities and Cleome Index World Equities.

The swing factor is the amount by which the NAV is swung when the swing pricing process is triggered after net subscriptions or redemptions exceed the swing threshold. The factors to consider when setting the swing factor includes:

For equity method:

- Net broker commissions paid by the sub-fund
- Fiscal charges (e.g. stamp duty and sales tax)

For fixed income method:

- Swing Pricing Policy
- linked to Bid/Ask spread

Sub-funds	Maximum swing factor Inflow rate (in %)	Maximum swing factor Outflow rate (in %)
Cleome Index EMU Equities	0.16	0.02
Cleome Index Europe Equities	0.21	0.02
Cleome Index USA Equities	0.02	0.04
Cleome Index World Equities	0.06	0.03

Note 10 - Cash at bank and broker

The Cash at bank and broker in the statement of net assets comprises the cash accounts and the cash at broker accounts on future contracts.

The part relating to the cash at broker accounts in Cash at bank and broker included in the statement of net assets as at June 30, 2023 is as follows:

Sub-funds	Currency	Cash at broker
Cleome Index Euro Corporate Bonds	EUR	386,298

Note 11 - Changes in portfolio composition

A list including the transactions (sales and purchases) in the investment portfolios is available free of charge at the SICAV's registered office.

Note 12 - Subsequent events

There is no subsequent event.



Additional unaudited information

Global Risk Exposure

As required by the CSSF Circular 11/512, the Board of Directors of the Company must determine the Company risk management method, using either the commitment approach or the VaR approach.

The Board of Directors of the Company has chosen to adopt the commitment approach as the method for determining overall risk for all the Sub-Funds of the Company.



Additional unaudited information

Transparency of Securities Financing Transactions of Reuse and amending Regulation (SFTR) (EU) N°648/2012

a) Global data

With respect to securities lending transactions and total return swaps, the total market value of securities on loan at June 30, 2023 is as follows

Sub-fund	Currency	Market value (in absolute terms)	% of total lendable assets	% total net asset value
Cleome Index EMU Equities	EUR	12,449,189	6.66	6.89
Cleome Index Euro Corporate Bonds	EUR	8,403,568	2.38	3.61
Cleome Index Euro Government Bonds	EUR	47,541,773	28.62	40.21
Cleome Index Euro Long Term Bonds	EUR	1,389,627	19.04	18.41
Cleome Index Euro Short Term Bonds	EUR	27,042,059	40.98	26.88
Cleome Index Europe Equities	EUR	91,009,741	7.97	9.74
Cleome Index USA Equities	USD	33,758,309	1.80	2.26
Cleome Index World Equities	EUR	2,957,055	2.47	2.64

b) Concentration data

The 10 largest counterparties across all securities lending transactions as at June 30, 2023 are as follows:

Cleome Index EMU Equities

Counterparty	Gross volumes for open trades
BP2S	4,402,206
NATIXIS	3,470,253
CACIB	2,500,814
SOCIETE GENERALE EQUITIES	1,077,138
HSBC CONTINENTAL EUROPE	849,669
MORGAN STANLEY EUROPE SE	149,060
BNPSASS	50

Cleome Index Euro Corporate Bonds

Counterparty	Gross volumes for open trades
GOLDMAN SACHS BANK EUROPE SE EQ	4,756,299
BNP SA	1,243,019
MLI BONDS	1,207,359
MORGAN STANLEY EUROPE SE BONDS	530,998
SOCIETE GENERALE FI	368,931
BANCO SANTANDER	296,961

Cleome Index Euro Government Bonds

Counterparty	Gross volumes for open trades
SOCIETE GENERALE EQUITIES	16,058,932
BNP SA	12,259,152
SOCIETE GENERALE FI	6,422,660
BP2STERM	5,223,846
BANCO SANTANDER	3,111,981
MORGAN STANLEY EUROPE SE BONDS	1,658,628
GOLDMAN SACHS BANK EUROPE SE FI	1,227,219
UNICREDIT BONDS	1,089,144
MORGAN STANLEY EUROPE SE	490,210

Cleome Index Euro Long Term Bonds

Counterparty	Gross volumes for open trades
SOCIETE GENERALE EQUITIES	698,073
BNP SA	321,830
BP2STERM	191,499
SOCIETE GENERALE FI	178,225

Cleome Index Euro Short Term Bonds

Counterparty	Gross volumes for open trades
BNP SA	8,938,859
BP2STERM	7,637,695
SOCIETE GENERALE EQUITIES	6,309,232
BANCO SANTANDER	1,685,317
SOCIETE GENERALE FI	1,427,277
GOLDMAN SACHS BANK EUROPE SE FI	1,043,678



Additional unaudited information

Transparency of Securities Financing Transactions of Reuse and amending Regulation (SFTR) (EU) N°648/2012 (continued)

Cleome Index Europe Equities

Counterparty	Gross volumes for open trades
BNPSASS	42,002,402
BP2S	22,964,697
NATIXIS	10,303,588
CACIB	8,413,575
SOCIETE GENERALE EQUITIES	3,158,820
HSBC CONTINENTAL EUROPE	3,124,491
MORGAN STANLEY EUROPE SE	1,042,168

Cleome Index USA Equities

Counterparty	Gross volumes for open trades
BP2S	23,787,238
NATIXIS	9,971,070

Cleome Index World Equities

Counterparty	Gross volumes for open trades
BP2S	1,622,309
NATIXIS	596,172
BNPSASS	471,400
CACIB	171,670
SOCIETE GENERALE EQUITIES	51,012
HSBC CONTINENTAL EUROPE	44,492

The 10 largest issuers of collateral received from securities lending activities as at June 30, 2023 are as follows:

Cleome Index EMU Equities

Counterparty	Gross volumes for open trades
COTY INC-CL A	745,416
HORIZON THERAPEU	602,928
BIOMARIN PHARMAC	495,334
SKECHERS USA-A	495,314
ARAMARK	495,309
GSK Consu 1.25 03-26	495,057
ENEL FI 0.0 05-26	494,995
DIRE HLD 4.38 09-29	494,867
ENEL FI 0.0 06-27	494,811
THAM WA 4.0 04-27	494,709

Cleome Index Euro Corporate Bonds

Counterparty	Gross volumes for open trades
EURO FIN 1.38 05-47	475,573
SG 4.0 01-27	475,477
EIB 8 1 8 12 21 26	475,410
JUNT DE 3.95 04-33	475,351
INTL FI 7.0 07-27	475,165
EURO BA 5.0 01-25	475,066
ROYAESP M FIX 301124	474,623
FINL GO 1.375 04-27	444,695
LA POST 3.125 03-33	444,191
LEGR SA 1.875 12-27	433,716

Cleome Index Euro Government Bonds

Counterparty	Gross volumes for open trades
HORIZON THERAPEU	8,789,966
QUEB MO 0.0 10-30	4,516,319
NRW 0.2 02-24	4,515,549
PROV DE 0.625 04-25	3,872,131
FLUTTER ENTER-DI	2,462,395
UNEDIC 1.75 11-32	2,175,591
EURO FI 2.875 02-33	2,037,524
CADES 3.0 05-28	1,845,621
VMWARE INC-CL A	1,657,954
ESPAGNE 5.15 10 28	1,657,888



Additional unaudited information

Transparency of Securities Financing Transactions of Reuse and amending Regulation (SFTR) (EU) N°648/2012 (continued)

Cleome Index Euro Long Term Bonds

Counterparty	Gross volumes for open trades
HSBC CO 2.5 06-28	181,712
NRW 0.2 02-24	118,547
EURO UN 0.45 07-41	114,938
NRW 1.5 06-40	102,060
STAT ST 1.684 11-27	70,222
EPIROC AB-A	69,804
INDIVIOR PLC	69,795
FLUTTER ENTER-DI	69,793
VMWARE INC-CL A	69,760
HORIZON THERAPEU	69,741

Cleome Index Euro Short Term Bonds

Counterparty	Gross volumes for open trades
NRW 0.2 02-24	3,223,293
NRW 1.5 06-40	3,223,065
NRW 1.65 02-38	2,763,724
SG 2.226 01-26	763,657
TAKE PH 2.05 03-30	763,468
LLOY BA 1.627 05-27	763,351
SANT UK 3.823 11-28	763,285
ING GRO 3.869 03-26	763,196
NOMURA 3.103 01-30	763,189
LLOY BA 4.55 08-28	762,996

Cleome Index Europe Equities

Counterparty	Gross volumes for open trades
CITI 5.61 09-26	10,756,108
BOOK 0.75 05-25	10,252,562
BANCO SANTANDER	8,070,861
INTESA SANPAOLO	7,504,724
APPLE INC	4,346,580
CNH INDUSTRIAL N	4,200,236
SMARTSHEET INC-A	3,696,706
CSX 2.6 11 01 26	3,545,304
COTY INC-CL A	3,304,479
HORIZON THERAPEU	2,778,927

Cleome Index USA Equities

Counterparty	Gross volumes for open trades
COTY INC-CL A	2,228,835
FIVE9 INC	2,228,831
ARAMARK	2,228,817
BLOCK INC	2,228,816
SMARTSHEET INC-A	2,228,812
HORIZON THERAPEU	2,228,809
SKECHERS USA-A	2,228,808
BIOMARIN PHARMAC	2,228,774
NATL GR 0.19 01-25	2,228,765
VERI CO 2.5 04-31	2,228,744

Cleome Index World Equities

Counterparty	Gross volumes for open trades
COTY INC-CL A	179,382
SMARTSHEET INC-A	162,215
BIOMARIN PHARMAC	162,212
SKECHERS USA-A	162,209
NATL GR 0.19 01-25	162,206
HORIZON THERAPEU	162,202
ARAMARK	162,199
FIVE9 INC	162,189
ENEL FI 0.0 05-26	162,168
ROYA BK 2.875 09-26	162,128



Additional unaudited information

Transparency of Securities Financing Transactions of Reuse and amending Regulation (SFTR) (EU) N°648/2012 (continued)

c) Safekeeping of collateral received

Each sub-fund has CACEIS Bank, Luxembourg Branch as depositary for collateral received.
There is no reuse of collateral related to securities lending transactions.

Sub-Funds	Currency	Cash	Bonds	Equity	Total amount of collateral
Cleome Index EMU Equities	EUR	0	9,290,482	8,107,875	17,398,357
Cleome Index Euro Corporate Bonds	EUR	0	8,005,553	732,968	8,738,521
Cleome Index Euro Government Bonds	EUR	0	30,550,482	18,405,921	48,956,403
Cleome Index Euro Long Term Bonds	EUR	0	875,013	538,110	1,413,123
Cleome Index Euro Short Term Bonds	EUR	0	22,262,528	5,171,915	27,434,443
Cleome Index Europe Equities	EUR	0	52,307,828	65,190,588	117,498,416
Cleome Index USA Equities	USD	0	26,544,143	26,904,860	53,449,003
Cleome Index World Equities	EUR	0	2,809,553	1,546,538	4,356,091

d) Aggregate transaction data

The maturity tenor of the collateral related to SFTs are the following

Sub-funds	Currency	From 1 month to 3 months	From 3 months to 1 year	More than 1 year	Open maturity	Total amount of collateral
Cleome Index EMU Equities	EUR	0	0	8,380,130	9,018,227	17,398,357
Cleome Index Euro Corporate Bonds	EUR	0	0	6,969,048	1,769,473	8,738,521
Cleome Index Euro Government Bonds	EUR	0	0	16,509,639	32,446,764	48,956,403
Cleome Index Euro Long Term Bonds	EUR	0	0	539,468	873,655	1,413,123
Cleome Index Euro Short Term Bonds	EUR	0	0	13,052,446	14,381,997	27,434,443
Cleome Index Europe Equities	EUR	0	0	48,960,184	68,538,231	117,498,415
Cleome Index USA Equities	USD	0	0	26,544,143	26,904,860	53,449,003
Cleome Index World Equities	EUR	0	0	2,761,883	1,594,209	4,356,092