



Unaudited semi-annual report
Cleome Index

30 June 2024

01.01.2024 - 28.06.2024
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, 2024 to June 30, 2024



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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

Aurore PELLE
Senior Internal Auditor
Candriam

Myriam VANNESTE
Global Head of Product Management
Candriam

Registered Office

5, Allée Scheffer
L-2520 Luxembourg

Depository 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

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



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 KIID), 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, 2024

		Cleome Index		
		EMU Equities	Cleome Index Corporate Bonds	Euro Government Bonds
		EUR	EUR	EUR
Assets				
Investment portfolio at market value	2a	271,720,459	458,084,264	263,101,875
Cash at bank and broker	10	250,730	19,724,533	360,517
Receivable for investments sold		646,695	0	507,645
Receivable on subscriptions		184,295	797,125	338,504
Interest and dividends receivable, net		147,244	4,736,852	2,603,392
Net unrealised appreciation on forward foreign exchange contracts	2f	0	0	0
Net unrealised appreciation on futures	2e	0	79,820	0
Other assets		482,401	0	0
Total assets		273,431,824	483,422,594	266,911,933
Liabilities				
Bank overdraft		3,004	0	0
Payable on investments purchased		0	1,775,564	388,704
Payable on redemptions		206,340	415,941	624,286
Management fees payable	3	21,434	30,663	16,543
Distribution fees payable		0	38,466	0
Operating and Administrative Expenses payable	5	21,245	34,857	15,712
Other liabilities		0	0	0
Total liabilities		252,023	2,295,491	1,045,245
Total net assets		273,179,801	481,127,103	265,866,688



Statement of net assets as at June 30, 2024

		Cleome Index Euro Long Term Bonds	Cleome Index Euro Short Term Bonds	Cleome Index Europe Equities
		EUR	EUR	EUR
Assets				
Investment portfolio at market value	2a	6,243,916	51,798,532	1,286,204,169
Cash at bank and broker	10	103,219	104,405	21,275,056
Receivable for investments sold		0	1,874,299	0
Receivable on subscriptions		1,423	0	9,954,386
Interest and dividends receivable, net		81,783	369,883	1,609,682
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	269,235
Total assets		6,430,341	54,147,119	1,319,312,528
Liabilities				
Bank overdraft		0	0	325,545
Payable on investments purchased		6,150	1,944,162	32,109,179
Payable on redemptions		37,014	13,217	27,347,931
Management fees payable	3	1,488	3,934	66,710
Distribution fees payable		42,076	13,825	174,219
Operating and Administrative Expenses payable	5	566	2,293	101,417
Other liabilities		0	0	2,943
Total liabilities		87,294	1,977,431	60,127,944
Total net assets		6,343,047	52,169,688	1,259,184,584



Statement of net assets as at June 30, 2024

		Cleome Index USA Equities	Cleome Index World Equities	Combined
		USD	EUR	EUR
Assets				
Investment portfolio at market value	2a	2,574,325,786	151,503,995	4,890,640,682
Cash at bank and broker	10	0	133,986	41,952,446
Receivable for investments sold		26,902,161	0	28,129,792
Receivable on subscriptions		18,070,132	0	28,136,131
Interest and dividends receivable, net		1,041,834	165,860	10,686,783
Net unrealised appreciation on forward foreign exchange contracts	2f	55,117	0	51,427
Net unrealised appreciation on futures	2e	0	0	79,820
Other assets		0	60,033	811,669
Total assets		2,620,395,030	151,863,874	5,000,488,750
Liabilities				
Bank overdraft		8,424,037	264	8,188,890
Payable on investments purchased		0	0	36,223,759
Payable on redemptions		8,927,017	0	36,974,113
Management fees payable	3	99,800	15,839	249,730
Distribution fees payable		54,970	0	319,876
Operating and Administrative Expenses payable	5	300,005	11,520	467,531
Other liabilities		2,640	12	5,418
Total liabilities		17,808,469	27,635	82,429,317
Total net assets		2,602,586,561	151,836,239	4,918,059,433



Statement of changes in net assets for the period ended June 30, 2024

		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		261,698,183	422,751,553	244,504,267
Income				
Dividends, net	2h	6,359,622	0	0
Interest on bonds and money market instruments, net		0	4,775,806	2,590,240
Interest on securities lending	7	6,272	17,763	17,897
Bank interest		7,778	227,102	13,782
Other income		45	96	15
Total income		6,373,717	5,020,767	2,621,934
Expenses				
Dividends paid, net	2h	0	0	4,286
Management fees	3	134,041	182,268	97,264
Operating and Administrative Expenses	5	127,440	201,918	86,940
Distribution fees	4	0	25,238	0
Depositary fees	4	5,957	10,076	5,467
Transaction costs	2g	42,979	2,764	376
Bank interest		49	0	0
Other expenses		3,045	0	0
Total expenses		313,511	422,264	194,333
Net income / (loss) from investments		6,060,206	4,598,503	2,427,601
Net realised gain / (loss) on sales of investments	2b	3,738,476	(679,588)	(1,979,523)
Net realised gain / (loss) on forward foreign exchange contracts	2f	0	0	0
Net realised gain / (loss) on futures	2e	0	(141,756)	0
Net realised gain / (loss) on foreign exchange		44	825	3
Net realised gain / (loss)		9,798,726	3,777,984	448,081
Change in net unrealised appreciation / depreciation on investments	2a	13,743,607	(2,997,172)	(5,305,440)
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	286,750	0
Net increase / (decrease) in net assets as a result of operations		23,542,333	1,067,562	(4,857,359)
Evolution of the capital				
Subscriptions of shares		20,598,708	102,638,062	45,038,795
Redemptions of shares		(32,561,626)	(33,866,197)	(16,267,196)
Dividends distributed	8	(97,797)	(11,463,877)	(2,551,819)
Currency translation		0	0	0
Net assets at the end of the period		273,179,801	481,127,103	265,866,688



Statement of changes in net assets for the period ended June 30, 2024

		Cleome Index Euro Long Term Bonds	Cleome Index Euro Short Term Bonds	Cleome Index Europe Equities
		EUR	EUR	EUR
Net assets at the beginning of the period		7,120,650	55,133,249	1,505,415,573
Income				
Dividends, net	2h	0	0	31,598,802
Interest on bonds and money market instruments, net		98,928	469,237	0
Interest on securities lending	7	176	4,918	55,686
Bank interest		851	2,663	62,258
Other income		0	0	1,129
Total income		99,955	476,818	31,717,875
Expenses				
Dividends paid, net	2h	19	0	0
Management fees	3	9,968	26,142	424,454
Operating and Administrative Expenses	5	3,640	13,928	688,375
Distribution fees	4	27,752	8,906	117,302
Depository fees	4	149	1,174	31,717
Transaction costs	2g	0	0	602,709
Bank interest		0	0	16,784
Other expenses		0	0	2,223
Total expenses		41,528	50,150	1,883,564
Net income / (loss) from investments		58,427	426,668	29,834,311
Net realised gain / (loss) on sales of investments	2b	(376,862)	(467,987)	83,476,526
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		0	(2)	2,984,730
Net realised gain / (loss)		(318,435)	(41,321)	116,295,567
Change in net unrealised appreciation / depreciation on investments	2a	(44,241)	218,009	10,377,654
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		(362,676)	176,688	126,673,221
Evolution of the capital				
Subscriptions of shares		21,523	1,708	383,266,775
Redemptions of shares		(436,450)	(3,141,957)	(749,458,726)
Dividends distributed	8	0	0	(6,712,259)
Currency translation		0	0	0
Net assets at the end of the period		6,343,047	52,169,688	1,259,184,584



Statement of changes in net assets for the period ended June 30, 2024

		Cleome Index USA Equities	Cleome Index World Equities	Combined
		USD	EUR	EUR
Net assets at the beginning of the period		1,908,743,531	128,550,136	4,353,090,625
Income				
Dividends, net	2h	11,328,397	1,273,387	49,801,811
Interest on bonds and money market instruments, net		0	0	7,934,211
Interest on securities lending	7	15,538	1,126	118,336
Bank interest		10,838	3,128	327,674
Other income		0	22	1,307
Total income		11,354,773	1,277,663	58,183,339
Expenses				
Dividends paid, net	2h	0	0	4,305
Management fees	3	552,824	96,551	1,486,502
Operating and Administrative Expenses	5	1,056,505	66,841	2,174,858
Distribution fees	4	110,309	0	282,122
Depository fees	4	48,748	3,097	103,121
Transaction costs	2g	170,633	8,068	816,106
Bank interest		96,294	2,572	109,252
Other expenses		0	0	5,268
Total expenses		2,035,313	177,129	4,981,534
Net income / (loss) from investments		9,319,460	1,100,534	53,201,805
Net realised gain / (loss) on sales of investments	2b	71,074,380	2,444,195	152,471,430
Net realised gain / (loss) on forward foreign exchange contracts	2f	(487,133)	(1,057)	(455,578)
Net realised gain / (loss) on futures	2e	0	0	(141,756)
Net realised gain / (loss) on foreign exchange		(233,458)	(56,850)	2,710,921
Net realised gain / (loss)		79,673,249	3,486,822	207,786,822
Change in net unrealised appreciation / depreciation on investments	2a	223,506,395	16,254,810	240,790,633
Change in net unrealised appreciation / depreciation on forward foreign exchange contracts	2f	(421,797)	0	(393,559)
Change in net unrealised appreciation / depreciation on futures	2e	0	0	286,750
Net increase / (decrease) in net assets as a result of operations		302,757,847	19,741,632	448,470,646
Evolution of the capital				
Subscriptions of shares		796,466,568	13,184,541	1,307,895,965
Redemptions of shares		(404,798,403)	(9,603,216)	(1,223,033,901)
Dividends distributed	8	(582,982)	(36,854)	(21,406,559)
Currency translation		0	0	53,042,660
Net assets at the end of the period		2,602,586,561	151,836,239	4,918,059,433



Statistics

Cleome Index EMU Equities

Name	ISIN	Share type	Currency	Number of shares outstanding	Net asset value per share as at 30.06.2024	Net asset value per share as at 31.12.2023	Net asset value per share as at 31.12.2022
Total net assets			EUR		273,179,801	261,698,183	180,810,724
C	LU1292953335	Capitalisation	EUR	1,413.00	262.08	241.12	203.72
C	LU1365257788	Distribution	EUR	98.00	222.61	209.49	180.59
I	LU1292953418	Capitalisation	EUR	32,441.00	2,810.56	2,575.84	2,159.38
R	LU1292953509	Capitalisation	EUR	209,114.15	236.45	216.90	182.16
R	LU1718421743	Distribution	EUR	20,329.84	200.94	188.50	161.49
V	LU1292953681	Capitalisation	EUR	10.00	145.83	-	-
Z	LU1292953764	Capitalisation	EUR	45,121.00	2,838.55	2,599.96	2,176.98

Cleome Index Euro Corporate Bonds

Name	ISIN	Share type	Currency	Number of shares outstanding	Net asset value per share as at 30.06.2024	Net asset value per share as at 31.12.2023	Net asset value per share as at 31.12.2022
Total net assets			EUR		481,127,103	422,751,553	232,512,812
C	LU1542321093	Capitalisation	EUR	2,772.69	150.61	150.49	139.66
C	LU1542321176	Distribution	EUR	755.92	102.91	107.50	100.49
I	LU1542321259	Capitalisation	EUR	226,937.03	148.08	147.84	136.98
R2	LU1542321416	Capitalisation	EUR	22,517.28	139.40	139.20	129.02
R2	LU1622416649	Distribution	EUR	2,036,822.88	135.44	141.38	131.99
Y	LU1542321689	Capitalisation	EUR	146,787.32	39.86	40.00	37.45
Z	LU1542321762	Capitalisation	EUR	1,061,988.55	152.69	152.33	140.92

Cleome Index Euro Government Bonds

Name	ISIN	Share type	Currency	Number of shares outstanding	Net asset value per share as at 30.06.2024	Net asset value per share as at 31.12.2023	Net asset value per share as at 31.12.2022
Total net assets			EUR		265,866,688	244,504,267	118,241,839
C	LU1542321929	Capitalisation	EUR	17.54	143.12	146.08	136.84
I	LU1542322224	Capitalisation	EUR	55,761.35	1,417.53	1,445.85	1,352.58
R2	LU1542322653	Capitalisation	EUR	12,538.81	139.94	142.77	133.63
R2	LU1622416722	Distribution	EUR	682,565.51	130.91	138.20	129.98
S	LU1933089531	Capitalisation	EUR	49,870.32	1,270.23	1,295.16	1,210.76
Z	LU1542322810	Capitalisation	EUR	22,624.07	1,430.63	1,458.36	1,362.64

Cleome Index Euro Long Term Bonds

Name	ISIN	Share type	Currency	Number of shares outstanding	Net asset value per share as at 30.06.2024	Net asset value per share as at 31.12.2023	Net asset value per share as at 31.12.2022
Total net assets			EUR		6,343,047	7,120,650	7,547,273
C	LU1542323032	Capitalisation	EUR	1.00	133.44	139.86	126.60
I	LU1542323206	Capitalisation	EUR	3.00	1,471.84	1,544.23	1,399.96
Y	LU1542323891	Capitalisation	EUR	123,417.02	51.33	54.15	49.62
Z	LU1542324196	Capitalisation	EUR	2.00	1,498.58	1,571.13	1,422.14

Cleome Index Euro Short Term Bonds

Name	ISIN	Share type	Currency	Number of shares outstanding	Net asset value per share as at 30.06.2024	Net asset value per share as at 31.12.2023	Net asset value per share as at 31.12.2022
Total net assets			EUR		52,169,688	55,133,249	100,619,204
C	LU1542324352	Capitalisation	EUR	1.00	150.15	149.41	144.35
I	LU1542324519	Capitalisation	EUR	6,918.51	1,091.00	1,087.03	1,052.23
V	LU1542324865	Capitalisation	EUR	37,978.00	1,095.15	1,090.96	1,055.61
Y	LU1542324949	Capitalisation	EUR	95,815.34	31.60	31.61	30.85
Z	LU1542325086	Capitalisation	EUR	2.00	1,204.82	1,199.60	1,159.46

Cleome Index Europe Equities

Name	ISIN	Share type	Currency	Number of shares outstanding	Net asset value per share as at 30.06.2024	Net asset value per share as at 31.12.2023	Net asset value per share as at 31.12.2022
Total net assets			EUR		1,259,184,584	1,505,415,573	934,751,146
C	LU0461106337	Capitalisation	EUR	52,980.61	271.65	249.95	216.69
I	LU0461106683	Capitalisation	EUR	30,909.73	2,917.90	2,674.41	2,300.43
R	LU1006087669	Capitalisation	EUR	828,939.83	192.25	176.37	151.98
R	LU1718421826	Distribution	EUR	8,746.50	201.97	190.14	167.87



Statistics

Cleome Index Europe Equities (continued)

Name	ISIN	Share type	Currency	Number of shares outstanding	Net asset value per share as at 30.06.2024	Net asset value per share as at 31.12.2023	Net asset value per share as at 31.12.2022
V2	LU0438017591	Capitalisation	EUR	6,965.24	2,943.29	2,696.76	2,318.03
Y	LU0102768701	Capitalisation	EUR	389,043.45	59.87	55.21	48.09
Z	LU0479710047	Capitalisation	EUR	280,386.55	2,650.91	2,428.27	2,086.20
Z	LU1379319319	Distribution	EUR	88,558.12	2,330.62	2,190.71	1,928.20

Cleome Index USA Equities

Name	ISIN	Share type	Currency	Number of shares outstanding	Net asset value per share as at 30.06.2024	Net asset value per share as at 31.12.2023	Net asset value per share as at 31.12.2022
Total net assets			USD		2,602,586,561	1,908,743,531	1,495,356,039
C	LU1006087313	Capitalisation	USD	1,947.96	424.53	372.38	297.07
C	LU1365257515	Distribution	USD	84.00	363.02	321.92	259.58
C - EUR - Hedged	LU2403432581	Capitalisation	EUR	245.67	179.19	158.55	129.25
C - EUR - Unhedged	LU0461105529	Capitalisation	EUR	3,242.39	649.53	552.78	456.44
I	LU0461105875	Capitalisation	USD	24,741.86	5,085.91	4,444.00	3,517.51
I - EUR - Hedged	LU2197357408	Capitalisation	EUR	8,862.00	1,945.36	1,713.20	-
I - EUR - Unhedged	LU2197357747	Capitalisation	EUR	3,778.00	2,219.59	1,881.69	1,541.59
R	LU1718422477	Capitalisation	USD	45,461.34	333.03	291.25	230.95
R	LU1718422550	Distribution	USD	5,899.99	294.56	260.41	208.69
R - EUR - Hedged	LU2403432748	Capitalisation	EUR	10.00	194.10	171.29	-
R - EUR - Unhedged	LU1006087586	Capitalisation	EUR	951,214.22	339.01	287.65	236.08
R - EUR - Unhedged	LU1718422394	Distribution	EUR	2,053.00	347.20	297.83	246.95
V	LU0438016601	Capitalisation	USD	126.00	3,037.35	2,653.47	2,099.43
V - EUR - Hedged	LU2403432821	Capitalisation	EUR	10,822.05	2,023.81	1,783.32	1,445.59
V - EUR - Unhedged	LU2197358042	Capitalisation	EUR	16,811.75	2,254.46	1,910.87	1,564.86
Y - EUR - Unhedged	LU0102768370	Capitalisation	EUR	203,546.10	102.15	87.13	72.31
Z	LU0644256330	Capitalisation	USD	398,509.68	4,370.58	3,816.70	3,017.36
Z - EUR - Unhedged	LU0479709973	Capitalisation	EUR	21,628.98	7,422.86	6,289.11	5,146.20
Z - EUR - Unhedged	LU1379320085	Distribution	EUR	22,605.00	3,398.33	2,910.65	2,406.19

Cleome Index World Equities

Name	ISIN	Share type	Currency	Number of shares outstanding	Net asset value per share as at 30.06.2024	Net asset value per share as at 31.12.2023	Net asset value per share as at 31.12.2022
Total net assets			EUR		151,836,239	128,550,136	112,003,755
C	LU1292953848	Capitalisation	EUR	10.00	155.04	-	-
C	LU1365257945	Distribution	EUR	4,708.40	310.39	274.55	235.30
I	LU1292954903	Capitalisation	EUR	31,043.70	3,843.79	3,335.07	2,791.91
R	LU1292955033	Capitalisation	EUR	66,569.51	260.59	226.30	189.78
R	LU1718422634	Distribution	EUR	4,302.54	241.78	213.20	181.54
Z	LU1292955207	Capitalisation	EUR	3,259.87	3,883.78	3,367.78	2,815.92



Cleome Index EMU Equities

Investment portfolio as at June 30, 2024

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	21,083	EUR	932,712	0.34
OMV AG	6,041	EUR	245,627	0.09
VERBUND AG	6,604	EUR	486,385	0.18
VOESTALPINE AG	11,404	EUR	287,609	0.11
			1,952,333	0.71
Belgium				
AGEAS NOM	12,142	EUR	518,221	0.19
ANHEUSER-BUSCH INBEV	41,845	EUR	2,264,651	0.83
ELIA SYSTEM OPERATOR SA	2,239	EUR	195,801	0.07
GROUPE BRUXELLES LAMBERT GBL	893	EUR	59,518	0.02
KBC GROUPE SA	13,815	EUR	910,409	0.33
SYENSQO SA	5,399	EUR	451,194	0.17
UCB	8,661	EUR	1,201,281	0.44
UMICORE SA	16,880	EUR	236,827	0.09
			5,837,902	2.14
Finland				
ELISA CORPORATION -A-	9,972	EUR	427,200	0.16
FORTUM CORP	20,195	EUR	275,662	0.10
KESKO CORP	4,749	EUR	77,836	0.03
KONE OYJ -B-	20,919	EUR	964,157	0.35
NESTE	23,022	EUR	382,741	0.14
NOKIA OYJ	295,977	EUR	1,053,234	0.39
NORDEA BANK	167,777	USD	1,874,699	0.69
ORION CORPORATION (NEW) -B-	7,367	EUR	293,649	0.11
SAMPO	19,735	EUR	791,374	0.29
STORA ENSO -R-	39,870	EUR	508,541	0.19
UPM KYMMENE CORP	30,621	EUR	998,857	0.37
WARTSILA CORPORATION -B-	37,279	EUR	671,022	0.25
			8,318,972	3.05
France				
ACCOR SA	9,889	EUR	378,749	0.14
AEROPORTS DE PARIS-ADP-	1,248	EUR	141,773	0.05
AIR LIQUIDE SA	32,086	EUR	5,174,830	1.89
ALSTOM SA	28,668	EUR	450,088	0.16
AMUNDI SA	2,101	EUR	126,585	0.05
ARKEMA SA	3,203	EUR	259,923	0.10
AXA SA	96,903	EUR	2,962,325	1.08
BIOMERIEUX SA	4,775	EUR	423,781	0.16
BNP PARIBAS SA	56,358	EUR	3,354,992	1.23
BOUYGUES SA	16,240	EUR	486,713	0.18
BUREAU VERITAS SA	26,357	EUR	681,592	0.25
CAPGEMINI SE	8,630	EUR	1,602,591	0.59
CARREFOUR SA	31,700	EUR	418,440	0.15
CIE DE SAINT-GOBAIN	37,436	EUR	2,718,602	1.00
CIE GENERALE DES ETABLISSEMENTS MICHELIN	42,654	EUR	1,540,236	0.56
COVIVIO SA	5,732	EUR	254,386	0.09
CREDIT AGRICOLE SA	59,505	EUR	758,094	0.28
DANONE SA	41,157	EUR	2,349,242	0.86
DASSAULT SYST.	36,411	EUR	1,285,308	0.47
EDENRED SA	14,318	EUR	564,272	0.21
EIFFAGE	4,292	EUR	368,082	0.13
ENGIE SA	101,638	EUR	1,355,343	0.50
ESSILORLUXOTTICA SA	15,765	EUR	3,171,918	1.16
EURAZEO	6,029	EUR	448,256	0.16
GECINA	2,724	EUR	234,128	0.09

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 EMU Equities

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
GETLINKÅ ACT	31,082	EUR	480,217	0.18
HERMES INTERNATIONAL SA	1,812	EUR	3,877,680	1.42
IPSEN	2,664	EUR	305,028	0.11
KERING	4,008	EUR	1,356,708	0.50
KLEPIERRE SA	18,293	EUR	456,959	0.17
LA FRANCAISE DES JEUX SA	5,067	EUR	161,131	0.06
LEGRAND SA	27,057	EUR	2,506,560	0.92
L'OREAL SA	12,734	EUR	5,221,577	1.91
LVMH MOET HENNESSY LOUIS VUITTON SE	14,594	EUR	10,414,277	3.81
ORANGE	97,064	EUR	907,937	0.33
PERNOD RICARD SA	9,222	EUR	1,168,428	0.43
PUBLICIS GROUPE	15,654	EUR	1,555,695	0.57
REMY COINTREAU	939	EUR	73,148	0.03
RENAULT SA	13,710	EUR	655,887	0.24
SANOFI	63,584	EUR	5,718,744	2.09
SARTORIUS STEDIM BIOTECH	1,625	EUR	249,113	0.09
SCHNEIDER ELECTRIC SE	36,412	EUR	8,167,211	2.99
SOCIETE GENERALE SA	42,764	EUR	937,387	0.34
SODEXO SA	7,059	EUR	592,956	0.22
TELEPERFORMANCE SE	2,986	EUR	293,643	0.11
TOTALENERGIES SE	117,718	EUR	7,337,363	2.69
UNIBAIL RODAMCO	9,451	EUR	694,838	0.25
VEOLIA ENVIRONNEMENT SA	32,276	EUR	901,146	0.33
VINCI SA	24,756	EUR	2,435,495	0.89
VIVENDI SA	51,191	EUR	499,419	0.18
			88,478,796	32.39
Germany				
ADIDAS AG - REG SHS	9,059	EUR	2,020,157	0.74
ALLIANZ SE PREFERENTIAL SHARE	19,595	EUR	5,084,903	1.86
BASF SE PREFERENTIAL SHARE	44,341	EUR	2,003,548	0.73
BECHTLE	3,948	EUR	173,475	0.06
BEIERSDORF AG	4,959	EUR	677,151	0.25
BMW AG	19,208	EUR	1,697,604	0.62
BRENNTAG - REG SHS	14,301	EUR	900,391	0.33
CARL ZEISS MEDITEC AG	3,228	EUR	211,918	0.08
COMMERZBK	65,300	EUR	926,281	0.34
CONTINENTAL AG	5,841	EUR	308,989	0.11
COVESTRO AG	11,221	EUR	614,911	0.23
DAIMLER TRUCK HOLDING AG	30,892	EUR	1,148,256	0.42
DELIVERY HERO	11,122	EUR	246,352	0.09
DEUTSCHE BANK AG PREFERENTIAL SHARE	111,713	EUR	1,665,417	0.61
DEUTSCHE BOERSE AG - REG SHS	11,998	EUR	2,292,818	0.84
DEUTSCHE LUFTHANSA AG - REG SHS	19,644	EUR	112,167	0.04
DEUTSCHE POST AG - REG SHS	50,256	EUR	1,899,174	0.70
DEUTSCHE TELEKOM AG - REG SHS	175,650	EUR	4,124,261	1.51
E.ON SE	134,905	EUR	1,653,261	0.61
FRESENIUS MEDICAL CARE AG	12,918	EUR	461,948	0.17
FRESENIUS SE	24,129	EUR	672,717	0.25
GEA GROUP AG	17,285	EUR	672,387	0.25
HANNOVER RUECK SE	3,875	EUR	917,212	0.34
HENKEL AG & CO KGAA	5,818	EUR	427,332	0.16
HENKEL AG & CO KGAA PREFERENTIAL SHARE	9,143	EUR	760,880	0.28
INFINEON TECHNOLOGIES - REG SHS	73,264	EUR	2,513,322	0.92
KNORR-BREMSE - BEARER SHS	7,646	EUR	545,160	0.20
LEG IMMOBILIEN - REG SHS	5,690	EUR	433,919	0.16
MERCEDES-BENZ GROUP	43,604	EUR	2,815,510	1.03
MERCK KGAA	7,295	EUR	1,128,901	0.41
MTU AERO ENGINES HOLDING AG	4,653	EUR	1,111,136	0.41

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, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
MUENCHENER RUECK - REG SHS	8,522	EUR	3,979,774	1.46
NEMETSCHEK	3,943	EUR	362,165	0.13
PUMA AG	6,781	EUR	290,701	0.11
RATIONAL NAMEN	463	EUR	359,983	0.13
SAP AG	56,432	EUR	10,694,990	3.92
SARTORIUS VORZ.OHNE STIMMRECHT.	1,484	EUR	324,996	0.12
SCOUT24	4,875	EUR	347,100	0.13
SIEMENS AG PREFERENTIAL SHARE	44,987	EUR	7,815,141	2.86
SIEMENS ENERGY - REG SHS	43,213	EUR	1,050,508	0.38
SIEMENS HEALTHINEERS	13,618	EUR	732,649	0.27
SYMRISE AG	8,795	EUR	1,005,269	0.37
VOLKSWAGEN AG	2,278	EUR	255,364	0.09
VOLKSWAGEN AG VORZ.AKT	11,283	EUR	1,189,228	0.44
VONOVIA SE	40,713	EUR	1,080,930	0.40
ZALANDO SE	13,953	EUR	305,431	0.11
			70,015,687	25.63
Ireland				
BANK OF IRELAND - REGISTERED	69,295	EUR	676,874	0.25
KERRY GROUP -A-	9,853	EUR	745,379	0.27
KINGSPAN GROUP	13,323	EUR	1,059,179	0.39
SMURFIT KAPPA PLC	18,764	EUR	780,583	0.29
			3,262,015	1.19
Italy				
AMPLIFON SPA	6,327	EUR	210,309	0.08
ASSICURAZIONI GENERALI SPA	61,684	EUR	1,436,620	0.53
DIASORIN	803	EUR	74,727	0.03
ENEL SPA	436,932	EUR	2,837,436	1.04
ENI SPA	114,929	EUR	1,649,691	0.60
FINECOBANK	39,577	EUR	550,912	0.20
INTESA SANPAOLO	842,725	EUR	2,925,098	1.07
MONCLER SPA	10,189	EUR	581,384	0.21
NEXI SPA	38,753	EUR	220,660	0.08
PRYSMIAN SPA	29,284	EUR	1,693,201	0.62
RECORDATI SPA	5,562	EUR	270,869	0.10
SNAM SPA	77,908	EUR	321,838	0.12
TELECOM ITALIA	494,640	EUR	110,553	0.04
TERNA SPA	74,955	EUR	541,025	0.20
UNICREDIT SPA - REG SHS	85,401	EUR	2,955,302	1.08
			16,379,625	6.00
Luxembourg				
EUROFINS SCIENTIFIC SEÂ	8,416	EUR	391,765	0.14
TENARIS - REG SHS	29,076	EUR	417,241	0.15
			809,006	0.30
Netherlands				
ABN AMRO GROUP DEP RECEIPT	24,445	EUR	375,231	0.14
ADYEN	1,134	EUR	1,262,369	0.46
AKZO NOBEL NV	12,075	EUR	685,619	0.25
ARGENX SE	3,364	EUR	1,374,531	0.50
ASM INTERNATIONAL NV	2,805	EUR	1,996,599	0.73
ASML HOLDING NV	21,475	EUR	20,706,194	7.58
ASR NEDERLAND NV	10,586	EUR	471,183	0.17
DAVIDE CAMPARI-MILANO N.V.	20,590	EUR	181,686	0.07
EXOR NV	6,457	EUR	630,849	0.23
FERRARI NV	6,421	EUR	2,444,475	0.89
FERROVIAL INTERNATIONAL SE	23,057	EUR	836,047	0.31
HEINEKEN HOLDING	4,082	EUR	300,639	0.11
HEINEKEN NV	13,775	EUR	1,243,883	0.46
ING GROUP NV	178,602	EUR	2,850,845	1.04
KONINKLIJKE AHOLD DELHAIZE NV	53,716	EUR	1,482,024	0.54

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, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
KONINKLIJKE KPN NV	256,388	EUR	917,869	0.34
NN GROUP NV	20,265	EUR	880,514	0.32
PROSUS NV	75,461	EUR	2,509,833	0.92
QIAGEN NV - REG SHS	15,546	EUR	599,298	0.22
RANDSTAD BR	8,074	EUR	341,772	0.13
ROYAL PHILIPS NV	41,232	EUR	972,663	0.36
STELLANTIS NV-BEARER AND REGISTERED SHS	122,703	EUR	2,266,324	0.83
STMICROELECTRONICS NV	39,680	EUR	1,462,803	0.54
UNIVERSAL MUSIC GROUP N.V.	53,157	EUR	1,476,701	0.54
WOLTERS KLUWER NV	16,853	EUR	2,608,844	0.95
			50,878,795	18.62
Portugal				
EDP ENERGIAS DE PORTUGAL SA - REG SHS	219,827	EUR	769,175	0.28
GALP ENERGIA SA REG SHS -B-	26,888	EUR	530,232	0.19
JERONIMO MARTINS SGPS SA	16,824	EUR	307,038	0.11
			1,606,445	0.59
Spain				
ACS	17,161	EUR	691,245	0.25
AENA SME SA	3,440	EUR	646,720	0.24
AMADEUS IT GROUP SA -A-	26,604	EUR	1,653,173	0.61
BANCO BILBAO VIZCAYA ARGENTARIA SA	320,865	EUR	3,000,729	1.10
BANCO SANTANDER SA - REG SHS	820,807	EUR	3,554,505	1.30
CAIXABANK SA	254,852	EUR	1,259,733	0.46
CELLNEX TELECOM SA	24,725	EUR	750,898	0.27
EDP RENOVAVEIS SA	37,009	EUR	482,968	0.18
GRIFOLS SA -A-	18,672	EUR	146,762	0.05
IBERDROLA SA	358,789	EUR	4,346,728	1.59
INDITEX SHARE FROM SPLIT	55,705	EUR	2,582,483	0.95
REDEIA CORPORACION SA	36,702	EUR	598,977	0.22
REPSOL SA	69,748	EUR	1,027,737	0.38
TELEFONICA SA	228,004	EUR	902,896	0.33
			21,645,554	7.92
Switzerland				
DSM FIRMENICH	10,859	EUR	1,146,710	0.42
			1,146,710	0.42
United Kingdom				
COCA-COLA EUROPACIFIC PARTNERS	11,322	EUR	774,425	0.28
			774,425	0.28
United States of America				
AEGON - REGISTERED SHS	106,483	EUR	614,194	0.22
			614,194	0.22
Total Shares			271,720,459	99.47
Total transferable securities admitted to an official stock exchange listing or dealt in another regulated market			271,720,459	99.47
Other transferable securities				
Rights				
Italy				
DIR AMPLIFON	5,325	EUR	0	0.00
			0	0.00
Total Rights			0	0.00
Total Other transferable securities			0	0.00
Total investment portfolio			271,720,459	99.47
Acquisition cost			219,761,948	

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 EMU Equities

Geographical and economic breakdown of investments as at June 30, 2024

Geographical breakdown (in % of net assets)

France	32.39
Germany	25.63
Netherlands	18.62
Spain	7.92
Italy	6.00
Finland	3.05
Belgium	2.14
Ireland	1.19
Austria	0.71
Portugal	0.59
Switzerland	0.42
Luxembourg	0.30
United Kingdom	0.28
United States of America	0.22
	99.47

Economic breakdown (in % of net assets)

Banks and other financial institutions	14.69
Electronics and semiconductors	10.74
Pharmaceuticals	7.84
Electrical engineering	7.06
Internet and internet services	6.69
Textiles and garments	6.40
Insurance	6.27
Utilities	5.13
Road vehicles	4.57
Petroleum	4.19
Chemicals	3.90
Communication	3.47
Building materials	2.84
Retail trade and department stores	2.28
Tobacco and alcoholic drinks	1.92
Graphic art and publishing	1.71
Machine and apparatus construction	1.55
Foods and non alcoholic drinks	1.42
Transportation	1.20
Real estate	1.15
Paper and forest products	0.84
Biotechnology	0.78
Tires and rubber	0.68
Miscellaneous services	0.59
Miscellaneous consumer goods	0.43
Aeronautic and astronautic Industry	0.41
Coal mining and steel industry & Chemicals	0.26
Hotels and restaurants	0.20
Environmental services and recycling	0.18
Non ferrous metals	0.09
	99.47

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



Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2024

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	284,302	0.06
MACQUARIE GROUP LTD 0.35 20-28 03/12A	400,000	EUR	355,667	0.07
NATL AUSTRALIA BANK 1.125 19-31 20/05A	100,000	EUR	88,845	0.02
NATL AUSTRALIA BANK 1.375 18-28 30/08A	1,100,000	EUR	1,015,438	0.21
SCENTRE GROUP 1.75 18-28 11/04A	1,200,000	EUR	1,121,181	0.23
SCENTRE MGMT LTD 2.25 14-24 16/07A	300,000	EUR	299,744	0.06
TELSTRA CORP LTD 1.125 16-26 14/04A	300,000	EUR	288,068	0.06
TELSTRA CORPORATION 1 20-30 23/04A	278,000	EUR	243,229	0.05
TRANSURBAN FINANCE 4.225 23-33 26/04A	1,000,000	EUR	1,024,002	0.21
TRANSURBAN FINANCE 1.45 19-29 16/05A	400,000	EUR	360,874	0.08
WESTPAC BANKING 1.125 17-27 05/09A	100,000	EUR	93,465	0.02
WESTPAC BANKING 1.45 18-28 17/07A	500,000	EUR	465,766	0.10
WESTPAC BANKING CORP 0.766 21-31 13/05A	1,000,000	EUR	934,028	0.19
			6,574,609	1.37
Austria				
ERSTE GROUP BAN 0.8750 19-26 22/05A	1,200,000	EUR	1,141,908	0.24
ERSTE GROUP BANK AG 0.05 20-25 16/09A	200,000	EUR	191,545	0.04
ERSTE GROUP BANK AG 0.875 20 27 13/05A	300,000	EUR	280,229	0.06
OMV AG 0.75 20-30 16/06A	770,000	EUR	664,161	0.14
OMV AG 1.875 18-28 04/12A	300,000	EUR	282,251	0.06
VIENNA INSURANCE GRO 1 21-36 26/03A	500,000	EUR	393,060	0.08
			2,953,154	0.61
Belgium				
ANHEUSER INBEV SANV 3.75 24-37 22/03A	2,000,000	EUR	1,991,483	0.41
ANHEUSER-BUSCH INBEV 1.50 15-30 18/04A	500,000	EUR	454,787	0.09
ANHEUSER-BUSCH INBEV 1.6500 19-31 28/03A	800,000	EUR	721,016	0.15
ANHEUSER-BUSCH INBEV 2.00 16-28 17/03A	645,000	EUR	619,260	0.13
ANHEUSER-BUSCH INBEV 2.875 20-32 02/04A	800,000	EUR	768,322	0.16
BELFIUS BANQUE SA 0.00 19-26 28/08U	500,000	EUR	463,432	0.10
BELFIUS BANQUE SA/NV 0.01 20-25 15/10A	1,800,000	EUR	1,717,552	0.36
BELFIUS SANV 3.75 24-29 22/01A	1,600,000	EUR	1,599,288	0.33
BPOST BANK NVÅ 1.25 18-26 11/07A	100,000	EUR	95,445	0.02
ELIA SYSTEM OP SA/NV 3.25 13-28 04/04A	300,000	EUR	296,972	0.06
ELIA SYSTEM OPERATOR 1.375 19-26 14/01A	100,000	EUR	96,767	0.02
ELIA TRANSMISSION BE 0.875 20-30 28/04A	200,000	EUR	171,703	0.04
FLUVIUS SYSTEM 0.2500 21-28 14/06A	1,300,000	EUR	1,150,512	0.24
KBC GROUPE SA 0.6250 19-25 10/04A	200,000	EUR	195,419	0.04
KBC GROUPE SA 3 22-30 25/08A	600,000	EUR	575,519	0.12
SOLVAY SA 2.75 15-27 02/12A15-27 02/12A	1,200,000	EUR	1,176,394	0.24
VGP SA 2.25 22-30 17/01A	100,000	EUR	86,101	0.02
			12,179,972	2.53
Canada				
MAGNA INTL 1.500 17-27 25/09A	100,000	EUR	94,036	0.02
MAGNA INTL 4.375 23-32 17/03A	800,000	EUR	834,618	0.17
TORONTO DOMINION BANK 3.129 22-32 03/08A	400,000	EUR	381,117	0.08
TORONTO DOMINION BK 1.952 22-30 08/04A	300,000	EUR	272,245	0.06
TOTALENERGIES 2.125 14-29 18/09A	200,000	EUR	188,148	0.04
			1,770,164	0.37
Cayman Islands				
CK HUTCHINSON E 0.7500 21-29 02/11A	500,000	EUR	427,734	0.09
CK HUTCHINSON FINANCE 0.875 16-24 03/10A	300,000	EUR	297,509	0.06
CK HUTCHINSON TCOM FIN 0.75 19-26 17/04A	500,000	EUR	473,983	0.10
CKE HUTCHINSON FINANCE 2.00 16-28 06/04A	200,000	EUR	188,820	0.04
CKH GRP TELECOM FIN 1.125 19-28 17/10A	800,000	EUR	719,897	0.15
			2,107,943	0.44

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
Denmark				
A.P. MOELLER - MAERSK 4.125 24-36 05/03A	1,000,000	EUR	1,008,959	0.21
AP MOLLER MAERSK 1.75 18-26 16/03A	200,000	EUR	193,959	0.04
CARLSBERG BREWERIES A 4.25 23-33 05/10A	700,000	EUR	726,338	0.15
DANSKE BANK A/S 0.625 20-25 12/05A	200,000	EUR	194,722	0.04
DANSKE BANK A/S 4.0000 23-27 12/01A	1,000,000	EUR	1,004,544	0.21
NYKREDIT REALKREDIT 0.875 21-31 28/04A	900,000	EUR	843,242	0.18
NYKREDIT REALKREDIT 0.1250 19-24 10/07A	519,000	EUR	518,575	0.11
ORSTED 3.25 22-31 13/09A	600,000	EUR	584,336	0.12
			5,074,675	1.05
Finland				
BALDER FINLAND OYJ 1.375 21-30 24/05A	400,000	EUR	318,455	0.07
FORTUM CORP 1.625 19-26 27/02A	1,500,000	EUR	1,448,885	0.30
NORDEA BANK ABP 0.50 21-28 02/11A	800,000	EUR	704,402	0.15
NORDEA BKP 3.625 24-34 15/03A	1,000,000	EUR	989,532	0.21
OP CORPORATE BA 1.0000 18-25 22/05A	100,000	EUR	97,702	0.02
OP CORPORATE BANK 0.625 19-29 12/11U	300,000	EUR	256,408	0.05
OP CORPORATE BANK PLC 0.375 21-28 08/12A	500,000	EUR	434,009	0.09
			4,249,393	0.88
France				
AEROPORTS DE PARIS 1.125 19-34 18/06A	100,000	EUR	78,899	0.02
AEROPORTS DE PARIS A 1 20-29 02/07A	600,000	EUR	538,414	0.11
AEROPORTS DE PARIS A 1.5 20-32 02/07A	1,300,000	EUR	1,114,091	0.23
AEROPORTS DE PARIS-ADP- 1 17-27 13/12A	400,000	EUR	371,009	0.08
AIR LIQUIDE FINANCE 0.375 21-33 20/09A	800,000	EUR	614,458	0.13
APRR SA 0.125 20-29 18/09A	300,000	EUR	259,285	0.05
APRR SA 1.25 20-27 14/04A	300,000	EUR	284,230	0.06
APRR SA 1.625 17-32 13/01A	100,000	EUR	87,688	0.02
ARKEMA SA 0.75 19-29 03/12A	200,000	EUR	172,570	0.04
ARKEMA SA 1.50 17-27 20/04A	500,000	EUR	474,318	0.10
ARVAL SERVICE LEASE 4.0 22-26 22/09A	1,500,000	EUR	1,504,909	0.31
AUTOROUTES DU SUD 1.375 18-30 22/01A	100,000	EUR	89,907	0.02
AUTOROUTES DU SUD FRA 1.125 17-26 20/04A	300,000	EUR	288,204	0.06
AXA 3.625 23-33 10/01A	500,000	EUR	506,972	0.11
AXA 3.75 22-30 12/10A	1,000,000	EUR	1,020,150	0.21
BANQUE FEDERATIVE DU 0.1 20-27 08/10A	2,200,000	EUR	1,968,340	0.41
BFCM 0.01 21-26 11/05A	800,000	EUR	749,040	0.16
BFCM 0.25 21-28 19/01A	200,000	EUR	173,460	0.04
BFCM 1.25 15-25 14/01A	1,200,000	EUR	1,184,505	0.25
BFCM 1.25 20-30 03/06A 1.25 20-30 03/06A	2,500,000	EUR	2,150,956	0.45
BFCM 1.75 19-29 15/03A	1,600,000	EUR	1,459,677	0.30
BFCM 1.875 16-26 04/11A	100,000	EUR	95,603	0.02
BFCM 2.5 18-28 25/05A	200,000	EUR	190,321	0.04
BFCM 3.625 22-32 14/09A	1,000,000	EUR	996,607	0.21
BFCM 4.524 22-25 13/07S	400,000	EUR	374,812	0.08
BFCM BANQUE FEDERATI 3.75 22-33 01/02A	1,300,000	EUR	1,298,805	0.27
BNP PARIBAS 1.00 17-24 29/11A	100,000	EUR	98,699	0.02
BNP PARIBAS 1.50 16-28 25/05A	300,000	EUR	278,615	0.06
BNP PARIBAS 1.625 16-26 23/03A	800,000	EUR	777,168	0.16
BNP PARIBAS 2.1 22-32 07/04A	1,000,000	EUR	881,128	0.18
BNP PARIBAS 4.125 23-33 24/05A	1,000,000	EUR	1,035,440	0.22
BNP PARIBAS FL.R 19-27 23/01A	3,700,000	EUR	3,601,786	0.75
BNP PARIBAS FL.R 20-29 17/04A	600,000	EUR	542,880	0.11
BNP PARIBAS SA 1.125 18-26 11/06A	200,000	EUR	190,625	0.04
BNP PARIBAS SA 2.875 16-26 01/10A	350,000	EUR	343,286	0.07
BNP PARIBAS SA FL.R 20-27 14/10A	200,000	EUR	185,047	0.04
BOUYGUES 1.125 20-28 14/04A	100,000	EUR	91,903	0.02
BOUYGUES 2.25 22-29 29/06A	800,000	EUR	756,168	0.16
BOUYGUES 5.375 22-42 30/06A	600,000	EUR	677,098	0.14

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
BPCE 0.5 20-27 15/09A	700,000	EUR	650,043	0.14
BPCE 0.625 20-25 28/04A	400,000	EUR	390,144	0.08
BPCE 1.0 19-25 01/04A	1,400,000	EUR	1,371,433	0.29
BPCE 1.00 16-28 05/10A	500,000	EUR	451,048	0.09
BPCE 2.375 22-32 26/04A	2,300,000	EUR	2,090,248	0.43
BPCE 2.875 16-26 22/04A	100,000	EUR	98,055	0.02
BPCE SA 1.75 22-34 02/02A	500,000	EUR	446,591	0.09
CA 2.5 22-34 22/04A	1,200,000	EUR	1,075,228	0.22
CA 3.75 24-34 22/01A	1,000,000	EUR	998,952	0.21
CA 3.875 22-34 28/11A	700,000	EUR	709,158	0.15
CA ASSURANCES SA 1.5 21-31 06/10A 06/10A	500,000	EUR	408,844	0.08
CA ASSURANCES SA 2 20-30 17/07A	1,400,000	EUR	1,215,824	0.25
CAPGEMINI SE 0.625 20-25 23/06A	200,000	EUR	194,282	0.04
CAPGEMINI SE 1.125 20-30 23/06A	100,000	EUR	87,899	0.02
CAPGEMINI SE 1.625 20-26 15/04A	100,000	EUR	96,949	0.02
CAPGEMINI SE 2.375 20-32 15/04A	700,000	EUR	644,238	0.13
CARREFOUR SA 1.7500 18-26 04/05A	200,000	EUR	193,860	0.04
CARREFOUR SA 2.375 22-29 30/10A	500,000	EUR	470,020	0.10
CARREFOUR SA 2.625 20-27 01/04A	500,000	EUR	485,170	0.10
CIE DE SAINT GOBAIN 1.125 18-26 23/03A	300,000	EUR	288,196	0.06
CIE DE SAINT GOBAIN 1.875 19-31 15/03A	300,000	EUR	268,649	0.06
CIE DE SAINT-GOBAIN 2.625 22-32 10/08A	300,000	EUR	278,069	0.06
CNP ASSURANCES 1.25 22-29 27/01A	500,000	EUR	442,619	0.09
COFIROUTE SA 1 20-31 19/05A	300,000	EUR	253,916	0.05
COMPAGNIE DE SAINT G 3.625 24-34 08/04A	1,000,000	EUR	983,642	0.20
COVIVIO SA 1.625 20-30 23/06A	700,000	EUR	612,972	0.13
COVIVIO SA 1.875 16-26 20/05A	100,000	EUR	96,474	0.02
CREDIT AGRICOLE 0.125 20-27 09/12A	300,000	EUR	266,053	0.06
CREDIT AGRICOLE 0.375 19-25 21/10A	400,000	EUR	383,441	0.08
CREDIT AGRICOLE 0.375 21-28 20/04A	200,000	EUR	176,942	0.04
CREDIT AGRICOLE 1.75 19-29 05/03A	1,300,000	EUR	1,188,635	0.25
CREDIT AGRICOLE 2.70 15-25 14/04Q	100,000	EUR	98,988	0.02
CREDIT AGRICOLE LDN 3.125 14-26 05/02AA	100,000	EUR	99,570	0.02
CREDIT MUTUEL ARKEA 0.01 20-26 28/10A	300,000	EUR	283,587	0.06
CREDIT MUTUEL ARKEA 0.875 21-33 11/03A	100,000	EUR	77,956	0.02
CREDIT MUTUEL ARKEA 1.125 19-29 23/05A	100,000	EUR	89,152	0.02
CREDIT MUTUEL ARKEA 3.25 16-26 01/06A	100,000	EUR	98,951	0.02
CREDIT MUTUEL ARKEA 3.375 19-31 11/03A	100,000	EUR	93,930	0.02
CREDIT MUTUEL ARKEA 3.625 24-33 03/10A	1,000,000	EUR	985,751	0.20
CREDIT MUTUEL ARKEA 4.25 22-32 01/12A	500,000	EUR	515,728	0.11
CTE CO TRANSP ELEC 2.125 17-32 29/07A	900,000	EUR	797,236	0.17
DANONE 3.071 22-32 07/09A	900,000	EUR	874,264	0.18
DASSAULT SYSTEM 0.1250 19-26 16/09A	300,000	EUR	278,242	0.06
EDENRED SA 1.375 15-25 10/03A	200,000	EUR	196,710	0.04
EDENRED SA 1.875 17-27 30/03A	100,000	EUR	95,723	0.02
EDENRED SA 1.875 18-26 06/03A	300,000	EUR	291,373	0.06
EDF 1.00 16-26 13/10A	500,000	EUR	471,356	0.10
EDF 2.0019-49 09/12A	500,000	EUR	309,820	0.06
EDF ENERGY EMTN 4.625 10-30 26/04A	300,000	EUR	312,575	0.06
EDF SA 2.00 18-30 02/10A	500,000	EUR	452,551	0.09
EDF SA 4.50 10-40 12/11A	100,000	EUR	103,193	0.02
ELECTRICITE DE FRANCE 4.75 22-34 12/10A	800,000	EUR	840,571	0.17
ENGIE SA 0.375 19-27 21/06A	300,000	EUR	273,987	0.06
ENGIE SA 0.5 19-30 24/10A	300,000	EUR	248,447	0.05
ENGIE SA 1.00 15-26 13/03A	200,000	EUR	192,139	0.04
ENGIE SA 1.25 19-41 24/10A	200,000	EUR	127,514	0.03
ENGIE SA 1.375 17-29 28/02A	100,000	EUR	91,003	0.02
ENGIE SA 1.50 15-35 13/03A	100,000	EUR	78,768	0.02

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
ENGIE SA 1.875 18-33 19/09A	300,000	EUR	256,116	0.05
ENGIE SA 3.625 23-30 11/01A	300,000	EUR	299,808	0.06
ENGIE SA FL.R 20-XX 30/11A	400,000	EUR	354,279	0.07
ENGIE SPA 4.25 23-43 11/01A	1,200,000	EUR	1,177,528	0.24
GECINA 1.00 16-29 30/01A	100,000	EUR	89,327	0.02
GECINA 1.375 17-28 26/01A	800,000	EUR	740,329	0.15
GECINA 1.625 18-30 14/03A	100,000	EUR	89,132	0.02
GECINA 1.625 19-34 29/05A	400,000	EUR	329,392	0.07
GIE PSA TRESORERIE 6 03-33 19/09A 19/09A	100,000	EUR	114,684	0.02
GROUPAMA SA 3.375 18-28 24/09A	100,000	EUR	97,647	0.02
GROUPAMA SA 6.00 17-27 23/01A	200,000	EUR	209,648	0.04
HLDG INFRA TRANSPORT 1.475 22-31 18/01A	1,300,000	EUR	1,112,082	0.23
HLDG INFRA TRANSPORT 2.25 14-25 24/03A	500,000	EUR	494,245	0.10
HOLDING D'INFRASTRUC 0.625 21-28 14/05A	500,000	EUR	438,700	0.09
HSBC CONTINENTAL EUR 1.3750 18-28 04/09A	1,000,000	EUR	921,551	0.19
ICADE SA 0.625 21-31 18/01A	200,000	EUR	158,523	0.03
ICADE SA 1.50 17-27 13/09A	100,000	EUR	93,221	0.02
ICADE SA 1.625 18-28 28/02A	200,000	EUR	183,369	0.04
JC DECAUX SE 5.0 3-29 11/01A	1,400,000	EUR	1,459,839	0.30
JCDECAUX SE 1.6250 22-30 07/02A	300,000	EUR	264,703	0.06
KERING SA 3.875 23-35 05/09A	1,500,000	EUR	1,504,806	0.31
KLEPIERRE (EX-COMPAG 0.875 20-31 17/11A	500,000	EUR	415,278	0.09
KLEPIERRE 1.25 16-31 29/09A	100,000	EUR	83,789	0.02
KLEPIERRE 1.375 17-27 16/02A	400,000	EUR	378,929	0.08
KLEPIERRE 1.875 16-26 19/02A	100,000	EUR	97,121	0.02
L OREAL S A 3.375 23-29 23/11A	2,000,000	EUR	2,020,786	0.42
LA BANQUE POSTALE 2.00 18-28 13/07A	100,000	EUR	93,391	0.02
LA POSTE 0.625 20-26 21/04A	500,000	EUR	467,962	0.10
LA POSTE 1.375 20-32 21/04A	800,000	EUR	680,888	0.14
LA POSTE 4.00 23-35 12/06A	1,000,000	EUR	1,024,795	0.21
LEGRAND SA 0.75 20-30 20/05A	200,000	EUR	171,821	0.04
LEGRAND SA 1.875 17-32 06/07A	200,000	EUR	180,110	0.04
LVMH MOET HENNE 3.5 23-33 07/09A	1,000,000	EUR	1,005,751	0.21
MMA USA HOLDINGS INC 1.75 19-31 13/06A6A	100,000	EUR	89,074	0.02
ORANGE SA 0.00 19-26 04/09U	400,000	EUR	371,467	0.08
ORANGE SA 0.125 20-29 16/09A	200,000	EUR	169,471	0.04
ORANGE SA 0.5 19-32 04/09A	200,000	EUR	157,893	0.03
ORANGE SA 1.00 18-25 12/09A	200,000	EUR	193,773	0.04
ORANGE SA 1.25 20-27 07/04A	200,000	EUR	188,204	0.04
ORANGE SA 1.375 18-28 20/03A	1,400,000	EUR	1,304,231	0.27
ORANGE SA 1.625 20-32 07/04A	100,000	EUR	87,729	0.02
ORANGE SA 8.125 03-33 28/01AA	400,000	EUR	533,436	0.11
PERNOD RICARD 3.75 22-32 02/11A	700,000	EUR	705,821	0.15
PERNOD RICARD S 3.3750 24-30 07/11A	2,000,000	EUR	1,974,083	0.41
PERNOD RICARD SA 0.50 19-27 24/10A	400,000	EUR	365,303	0.08
PERNOD RICARD SA 0.875 19-31 24/10A	200,000	EUR	165,816	0.03
PERNOD RICARD SA 1.125 20-25 06/04A	500,000	EUR	490,164	0.10
PEUGEOT SA 2 18-25 20/03A	200,000	EUR	197,462	0.04
PRAEMIA HEALTHCARE 0.875 19-29 04/11A	500,000	EUR	417,658	0.09
PRAEMIA HEALTHCARE 375 20-30 17/09A	100,000	EUR	83,893	0.02
RCI BANQUE SA 1.625 18-26 24/05A	200,000	EUR	192,388	0.04
RCI BANQUE SA 2.0 19-24 11/07A	600,000	EUR	599,671	0.12
RCI BANQUE SA 4.75 22-27 06/07A	1,000,000	EUR	1,027,481	0.21
RCI BANQUE SA 4.875 22-28 21/09A	300,000	EUR	310,315	0.06
RCI BANQUE SA 4.875 23-29 02/10A	1,300,000	EUR	1,347,468	0.28
RTE EDF TRANSPORT 1.125 19-49 09/09A	700,000	EUR	410,133	0.09
RTE RESEAU DE T 0.6250 20-32 08/07A	400,000	EUR	320,720	0.07
SANEF SA 1.875 15-26 16/03A	100,000	EUR	97,238	0.02

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
SANOFI SA 1.375 18-30 21/03A	100,000	EUR	90,330	0.02
SANOFI SA 1.875 18-38 21/03A	1,000,000	EUR	824,940	0.17
SCHNEIDER ELECTRIC 1.5000 19-28 15/01A	100,000	EUR	94,484	0.02
SCHNEIDER ELECTRIC 3.5 22-32 09/11A	500,000	EUR	502,196	0.10
SCHNEIDER ELECTRIC SE 1.375 18-27 21/06A	200,000	EUR	190,188	0.04
SOCIETE DES AUTOROUTE 1.375 19-31 21/02A	100,000	EUR	87,522	0.02
SOCIETE GENERALE SA 0.125 21-28 18/02A	400,000	EUR	352,240	0.07
SOCIETE GENERALE SA 0.75 20-27 23/01A	200,000	EUR	185,014	0.04
SOCIETE GENERALE SA 0.875 19-26 01/07A	100,000	EUR	94,224	0.02
SOCIETE GENERALE SA 1.125 18-25 23/01A	300,000	EUR	295,438	0.06
SOCIETE GENERALE SA 1.25 20-30 12/06A	400,000	EUR	341,930	0.07
SOCIETE GENERALE SA 1.375 17-28 13/01A	100,000	EUR	92,339	0.02
SOCIETE GENERALE SA 2.125 18-28 27/09A	100,000	EUR	93,060	0.02
SOCIETE GENERALE SA 2.625 15-25 27/02A	400,000	EUR	395,761	0.08
SOCIETE GENERALE SA 4.25 22-32 16/11A	2,200,000	EUR	2,274,332	0.47
SODEXO 0.75 20-25 27/04A	625,000	EUR	609,396	0.13
SODEXO 2.50 14-26 24/06A	300,000	EUR	294,951	0.06
STE AUTORPARRHI 1.5 18-30 25/01A	300,000	EUR	270,166	0.06
STELLANTIS 2.75 20-26 15/05A	200,000	EUR	197,065	0.04
SUEZ 1.25 16-28 19/05A	100,000	EUR	92,028	0.02
SUEZ 1.625 18-30 17/09A	100,000	EUR	89,068	0.02
SUEZ 1.875 22-27 24/05A	1,000,000	EUR	949,391	0.20
SUEZ 5.0000 22-32 03/11A	300,000	EUR	318,414	0.07
SUEZ ENVIRONNEMENT 1.75 15-25 10/09A	100,000	EUR	97,812	0.02
TOTALENERGIES CAP 1.491 18-30 04/09A	200,000	EUR	179,035	0.04
TOTALENERGIES CAPIT 1.535 19-39 31/05A	500,000	EUR	379,829	0.08
TOTALENERGIES CAPITA 0.952 20-31 18/05A	400,000	EUR	339,451	0.07
TOTALENERGIES CAPITA 1.994 20-32 08/04A	1,400,000	EUR	1,268,132	0.26
UNIBAIL RODAMCO 1.00 15-25 14/03A	200,000	EUR	196,247	0.04
UNIBAIL-RODAMCO 1.375 15-30 15/04A	300,000	EUR	262,726	0.05
UNIBAIL-RODAMCO 1.375 16-26 09/03A	200,000	EUR	192,896	0.04
UNIBAIL-RODAMCO 1.8750 18-31 15/01A	1,700,000	EUR	1,500,081	0.31
UNIBAIL-RODAMCO-WEST 0.625 20-27 04/12A	100,000	EUR	91,844	0.02
UNIBAIL-RODAMCO-WEST 1.375 21-33 25/05A	1,300,000	EUR	1,039,368	0.22
UNIBAIL-RODAMCO-WEST 2.125 20-25 09/04A	900,000	EUR	888,484	0.18
VEOLIA ENVIRONNEMENT 0.8 20-32 15/06A	200,000	EUR	162,714	0.03
VEOLIA ENVIRONNEMENT 1.59 15-28 10/01A	200,000	EUR	187,800	0.04
VEOLIA ENVIRONNEMENT 1.94 18-30 07/01A	200,000	EUR	183,830	0.04
VEOLIA ENVIRONNEMENT 4.625 12-27 30/03A	200,000	EUR	206,282	0.04
VEOLIA ENVIRONNEMENT 6.125 03-33 25/11A	300,000	EUR	357,229	0.07
VINCI SA 1.625 19-29 18/01A	1,200,000	EUR	1,114,457	0.23
VINCI SA 1.7500 18-30 26/09A	400,000	EUR	363,269	0.08
VIVENDI SA 0.6250 19-25 11/06A	300,000	EUR	293,463	0.06
WENDEL SE 2.5 15-27 09/02A	200,000	EUR	193,988	0.04
WPP FINANCE 4.125 23-28 30/05A	1,000,000	EUR	1,014,405	0.21
WPP FINANCE SA 2.25 14-26 22/09A6 22/09A	300,000	EUR	291,542	0.06
			101,553,555	21.11
Germany				
ADIDAS AG 0.6250 20-35 10/09A	200,000	EUR	148,185	0.03
BASF 4.5 23-35 08/03A	800,000	EUR	844,564	0.18
BASF SE 0.875 16-31 06/10A	300,000	EUR	253,837	0.05
BASF SE 3.75 22-32 29/06A	300,000	EUR	301,884	0.06
COMMERZBANK AG 0.625 19-24 28/08A	367,000	EUR	365,147	0.08
COMMERZBANK AG 0.875 20-27 22/01A	2,800,000	EUR	2,605,010	0.54
COMMERZBANK AG 4.00 16-26 23/03A	200,000	EUR	199,869	0.04
DEUTSCHE BAHN FIN 0.75 20-35 16/07A/01A	200,000	EUR	151,648	0.03
DEUTSCHE BAHN FIN 1.625 18-33 16/08A	2,300,000	EUR	2,017,475	0.42
DEUTSCHE BAHN FIN 3.875 22-42 13/10A	500,000	EUR	513,336	0.11

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
DEUTSCHE BAHN FINANC 0.625 20-50 08/12A	400,000	EUR	200,764	0.04
DEUTSCHE BAHN FINANC 0.625 21-36 15/04A	550,000	EUR	401,066	0.08
DEUTSCHE BANK AG 1.625 20-27 20/01A	400,000	EUR	378,649	0.08
DEUTSCHE BANK AG 4 22-27 29/11A	1,900,000	EUR	1,929,244	0.40
DEUTSCHE TELEKOM AG 1.75 19-49 09/12A	500,000	EUR	343,207	0.07
E.ON SE 0.35 19-30 28/02A	300,000	EUR	253,854	0.05
E.ON SE 0.8750 20-31 20/08A	1,500,000	EUR	1,254,966	0.26
EON SE 3.875 23-35 12/01A	1,500,000	EUR	1,500,015	0.31
FRES ME 3.875 22-27 20/09A	800,000	EUR	807,987	0.17
FRESENIUS MEDICAL CA 1 20-26 29/05A	343,000	EUR	327,336	0.07
FRESENIUS MEDICAL CARE 1.50 18-25 11/07A	261,000	EUR	255,204	0.05
FRESENIUS SE CO. KG 1.125 20-33 28/09A	350,000	EUR	283,912	0.06
FRESENIUS SE CO. KG 1.625 20-27 08/04A	201,000	EUR	190,233	0.04
HEIDELBERGCEMENT AG 3.75 23-32 31/05A	500,000	EUR	498,457	0.10
HOCHTIEF AG 0.5 19-27 03/09A	200,000	EUR	181,691	0.04
HOCHTIEF AG 0.625 21-29 26/04A	800,000	EUR	685,722	0.14
INFINEON TECHNO 1.1250 20-26 24/06A	400,000	EUR	382,184	0.08
INFINEON TECHNO 1.625 20-29 24/06A	300,000	EUR	275,889	0.06
INNOGY FINANCE BV 5.75 03-33 14/02A	300,000	EUR	344,107	0.07
LANDESBANK BADEN-WUER 2.2 19-29 09/05A	500,000	EUR	452,614	0.09
LBBW 0.25 21-28 21/07A0.25 21-28 21/07A	300,000	EUR	262,853	0.05
LEG IMMOBILIEN 0.3750 22-26 17/01A	400,000	EUR	379,167	0.08
LEG IMMOBILIEN SE 1.5 22-34 17/01A	500,000	EUR	392,056	0.08
MERCEDES-BENZ 1.125 19-31 06/11A	400,000	EUR	340,831	0.07
MERCEDES-BENZ GROUP 0.75 19-30 08/02A	200,000	EUR	173,963	0.04
MERCEDESBENZ GROUP 0.75 20-30 10/09A	100,000	EUR	85,845	0.02
MERCEDES-BENZ GROUP 1.1250 19-34 08/08A	1,000,000	EUR	802,537	0.17
MERCEDES-BENZ GROUP 1.375 16-28 11/05A	300,000	EUR	280,803	0.06
MERCEDES-BENZ GROUP 1.50 17-29 03/07A	1,000,000	EUR	918,286	0.19
MERCEDES-BENZ GROUP 2.375 20-30 22/05A	100,000	EUR	94,735	0.02
MERCK FIN SERVI 0.1250 20-25 16/07A	300,000	EUR	289,572	0.06
MERCK FINANCIAL SERVI 0.375 19-27 05/07A	200,000	EUR	183,364	0.04
MUENCHENER RUECK FL.R 20-41 26/05A	800,000	EUR	668,859	0.14
SANTANDER CONS BK 0.2500 19-24 15/10A	400,000	EUR	395,984	0.08
TALANX AG 2.50 14-26 23/07A	100,000	EUR	98,417	0.02
VOLKSWAGEN FIN 1.5 19-24 01/10A	100,000	EUR	99,383	0.02
VOLKSWAGEN FIN 2.2500 19-27 01/10A	500,000	EUR	482,345	0.10
VOLKSWAGEN FINANCIAL 3 20-25 06/04A	400,000	EUR	397,929	0.08
VOLKSWAGEN LEASING G 0.25 21-26 12/01A	300,000	EUR	284,757	0.06
VOLKSWAGEN LEASING G 0.5 21-29 12/01A	743,000	EUR	644,247	0.13
VOLKSWAGEN LEASING GMB 1.50 19-26 19/06A	100,000	EUR	95,985	0.02
VONOVIA FINANCE BV 2.25 20-30 07/04A	600,000	EUR	546,558	0.11
VONOVIA SE 1 21-33 16/06A	400,000	EUR	304,068	0.06
VONOVIA SE 1.625 21-51 01/09A	100,000	EUR	56,088	0.01
VONOVIA SE 1.8750 22-28 28/06A	1,000,000	EUR	928,372	0.19
			27,555,060	5.73
Indonesia				
REPSOL INTL FINANCE 0.25 19-27 02/08A	300,000	EUR	272,141	0.06
			272,141	0.06
Ireland				
AIB GROUP PLC 2.25 18-25 03/07A	100,000	EUR	98,591	0.02
CRH SMW FINANCE DAC 4.25 23-35 11/07A	800,000	EUR	816,389	0.17
ESB FINANCE LIMITED 2.125 18-33 05/11A	200,000	EUR	175,907	0.04
ESB FINANCE LIMITED 4.25 23-36 03/03A	500,000	EUR	517,039	0.11
FRESENIUS FINANCE IR 0.875 21-31 01/04A	1,000,000	EUR	817,122	0.17
JOHNSON CONTROLS INT 4.25 23-35 01/06A	600,000	EUR	611,524	0.13
JOHNSON CONTROLS INTL 1.375 16-25 25/02A	200,000	EUR	196,966	0.04
KERRY GROUP FIN SERV 0.625 19-29 20/09A	300,000	EUR	261,101	0.05
LINDE PUBLIC LIMITED 3.2 24-31 14/02A	2,700,000	EUR	2,670,658	0.56

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
			6,165,297	1.28
Italy				
A2A EX AEM 2.5 22-26 15/06A	1,000,000	EUR	977,143	0.20
A2A SPA 4.5000 22-30 19/09A	300,000	EUR	310,682	0.06
ACEA SPA 0.00 21-25 28/09U	177,000	EUR	169,089	0.04
ACEA SPA 0.25 21-30 28/07A	159,000	EUR	129,481	0.03
ACEA SPA 1 16-26 24/10A	200,000	EUR	188,830	0.04
ACEA SPA 1.50 18-27 08/06	100,000	EUR	94,699	0.02
ACEA SPA 1.7500 19-28 23/05A	102,000	EUR	94,955	0.02
ASSICURAZ GENERALI 4.125 14-26 04/05A	300,000	EUR	301,763	0.06
ASSICURAZ GENERALI 5.272 23-33 12/09A	600,000	EUR	629,565	0.13
AUTOSTRATE ITALIA 2 21-30 15/01A/01A	200,000	EUR	179,280	0.04
AUTOSTRATE ITALIA SPA 2 20-28 08/03A	1,250,000	EUR	1,151,943	0.24
AUTOSTRATE PER L ITA 5.125 23-33 14/06A	600,000	EUR	623,673	0.13
ENEL SOCIETA -EMTN- 5.625 07-27 21/06A	400,000	EUR	426,300	0.09
ENI S.P.A. 0.625 20-30 23/01A	500,000	EUR	427,652	0.09
ENI SPA 0.375 21-28 14/06A	1,000,000	EUR	886,904	0.18
ENI SPA 1.0000 19-34 11/10A	600,000	EUR	456,846	0.09
ENI SPA 1.125 16-28 19/09A	250,000	EUR	228,598	0.05
ENI SPA 3.625 14-29 29/01A	400,000	EUR	403,266	0.08
ERG SPA 0.875 21-31 15/09A	100,000	EUR	79,938	0.02
HERA SPA 4.25 23-33 20/04A	200,000	EUR	202,401	0.04
INTE 5.25 22-30 13/01A	500,000	EUR	535,891	0.11
INTESA SANPAOLO 0.75 19-24 04/12A	275,000	EUR	271,482	0.06
INTESA SANPAOLO 1.00 19-26 19/11A	100,000	EUR	93,965	0.02
INTESA SANPAOLO 1.75 19-29 04/07A	518,000	EUR	472,494	0.10
INTESA SANPAOLO SPA 1.75 18-28 20/03A	1,800,000	EUR	1,682,109	0.35
INTESA SANPAOLO SPA 5.625 23-33 08/03A	500,000	EUR	547,499	0.11
IREN SPA 1.50 17-27 24/10A	800,000	EUR	751,541	0.16
ITALGAS SPA 0.875 19-30 24/04A	500,000	EUR	426,481	0.09
ITALGAS SPA 1.0 19-31 11/12A	100,000	EUR	82,171	0.02
ITALGAS SPA 1.625 17-29 18/01A	300,000	EUR	275,501	0.06
MEDIOBANCA 0.875 19-26 15/01A	467,000	EUR	446,999	0.09
MEDIOBANCA 1 20-27 08/09A8/09A	194,000	EUR	178,510	0.04
POSTE ITALIANE SPA 0.0 20-24 10/12A	428,000	EUR	420,984	0.09
POSTE ITALIANE SPA 0.50 20-28 10/12A	129,000	EUR	112,837	0.02
SNAM SPA 0.625 21-31 30/06A	400,000	EUR	325,774	0.07
SNAM SPA 0.875 16-26 25/10A	300,000	EUR	282,152	0.06
SNAM SPA 1.25 22-34 20/06A	200,000	EUR	157,588	0.03
SNAM SPA 1.2500 19-25 28/08A	106,000	EUR	103,101	0.02
SNAM SPA 3.875 24-34 19/02A	1,000,000	EUR	986,327	0.21
TERNA SPA 0.75 20-32 24/07A	1,200,000	EUR	960,503	0.20
TERNA SPA 1.00 16-28 11/10U	100,000	EUR	90,411	0.02
TERNA SPA 1.0000 19-26 10/04A	350,000	EUR	335,322	0.07
TERNA SPA 1.375 17-27 26/07A	200,000	EUR	187,849	0.04
UNICREDIT FL.R 22-28 18/01A	3,000,000	EUR	2,797,937	0.58
UNICREDIT SPA 0.85 21-31 19/01A	1,500,000	EUR	1,241,755	0.26
UNICREDIT SPA 2.125 16-26 24/10A	400,000	EUR	387,813	0.08
			22,118,004	4.60
Japan				
MITSUBISHI UFJ FIN 0.848 19-29 19/07A	400,000	EUR	356,036	0.07
MITSUBISHI UFJ FINA 3.556 22-32 15/06A	400,000	EUR	403,379	0.08
MIZUHO FINA 1.5980 18-28 10/04A	200,000	EUR	186,905	0.04
MIZUHO FINANCIAL GRO 0.797 20-30 14/01A	2,000,000	EUR	1,708,925	0.36
MIZUHO FINANCIAL GRP 0.118 19-24 06/09A	300,000	EUR	297,991	0.06
MIZUHO FINANCIAL GRP 0.214 20-25 07/10A	208,000	EUR	199,757	0.04
NISSAN MOTOR CO 3.2010 20-28 17/09A	200,000	EUR	192,799	0.04
SUMITOMO MITSUI FIN 0.632 19-29 23/10A	300,000	EUR	257,672	0.05
SUMITOMO MITSUI FIN 0.934 17-24 11/10A	200,000	EUR	198,414	0.04

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
SUMITOMO MITSUI FIN 1.546 16-26 15/06A	100,000	EUR	96,240	0.02
TAKEDA PHARMA 0.75 20-27 09/07A	2,077,000	EUR	1,917,877	0.40
TAKEDA PHARMA 2.25 18-26 21/11A	496,000	EUR	482,048	0.10
			6,298,043	1.31
Luxembourg				
AMERICAN MEDIC SYS EU 1.875 22-34 08/03A	1,000,000	EUR	849,519	0.18
AROUNDTOWN SA 0.3750 21-27 15/04A	800,000	EUR	694,438	0.14
AROUNDTOWN SA 1.45 19-28 09/07A	200,000	EUR	170,660	0.04
BECTON DICKINSON 1.208 19-26 04/06A	799,000	EUR	763,326	0.16
BECTON DICKINSON EUR 1.213 21-36 12/02A	700,000	EUR	526,368	0.11
BLACKSTONE PROPERTY 1.25 20-27 26/10A	150,000	EUR	137,652	0.03
BLACKSTONE PROPERTY P 3.625 22-29 29/10A	700,000	EUR	668,627	0.14
DH EUROPE FIN 0.20 19-26 18/03A	200,000	EUR	189,128	0.04
DH EUROPE FIN 0.45 19-28 18/03A	275,000	EUR	247,437	0.05
ENEL FINANCE INTL 1.125 18-26 16/09A	201,000	EUR	191,002	0.04
HEIDELBERG MATERIALS 1.75 18-28 24/04A	100,000	EUR	93,942	0.02
JOHN DEERE CASH MANA 1.85 20-28 02/04A	300,000	EUR	285,731	0.06
JOHN DEERE CASH MGT 2.2 20-32 02/04A4A	300,000	EUR	276,784	0.06
LOGICOR FINANCI 2.0000 22-34 17/01A	300,000	EUR	237,807	0.05
LOGICOR FINANCING 1.625 22-30 17/01A/01A	400,000	EUR	344,020	0.07
MEDTRONIC GLOBAL HLDG 0.375 20-28 15/10A	200,000	EUR	176,374	0.04
MEDTRONIC GLOBAL HLDG 1.375 20-40 15/10A	1,000,000	EUR	700,559	0.15
MEDTRONIC GLOBAL HLDG 1.50 19-39 02/07A	200,000	EUR	146,632	0.03
MEDTRONIC GLOBAL HLDG 2.25 19-39 07/03A	300,000	EUR	246,939	0.05
MEDTRONIC GLOBAL HOLD 0.25 19-25 02/07A	200,000	EUR	193,486	0.04
MEDTRONIC GLOBAL HOLD 1.00 19-31 02/07A	450,000	EUR	383,314	0.08
MEDTRONIC GLOBAL HOLD 1.125 19-27 07/03A	1,500,000	EUR	1,414,590	0.29
MEDTRONIC GLOBAL HOLD 1.625 19-31 07/03A	500,000	EUR	446,880	0.09
NESTLE FINANCE INTER 0.875 21-41 14/06A	800,000	EUR	539,053	0.11
NESTLE FINANCE INTER 3.375 22-34 15/11A	800,000	EUR	802,295	0.17
NESTLE FINANCE INTL 1.75 17-37 02/11A	300,000	EUR	245,206	0.05
NOVARTIS FINANCE 1.70 18-38 14/08A	100,000	EUR	82,322	0.02
RELAX CAPITAL INC 1.30 15-25 12/05A	300,000	EUR	293,860	0.06
REPSOL EUROPE FINANC 0.375 21-29 06/07A	1,300,000	EUR	1,118,794	0.23
RICHEMONT INTL 2.0 18-38 26/03A	1,160,000	EUR	966,326	0.20
SIMON INTERNATIONAL 1.125 21-33 19/03A	400,000	EUR	320,171	0.07
SIMON INTL FINANCE 1.25 16-25 13/05A	400,000	EUR	390,831	0.08
TRATON FINANCE LUXEM 1.25 21-33 24/03A	500,000	EUR	403,848	0.08
WHIRLPOOL FINANCE 1.25 06-16 15/06A	400,000	EUR	380,174	0.08
ZURICH FINANCE 1.6250 19-39 17/06A	300,000	EUR	233,791	0.05
			15,161,886	3.15
Netherlands				
ABN AMRO BANK 1.25 22-34 20/01A	200,000	EUR	160,796	0.03
ABN AMRO BANK 4.375 23-28 20/10A	1,000,000	EUR	1,026,035	0.21
ABN AMRO BANK NV 1 21-33 02/06A	400,000	EUR	323,990	0.07
ABN AMRO BANK NV 4.5 22-34 21/11A	500,000	EUR	526,023	0.11
AIRBUS SE 2.375 20-40 09/06A	450,000	EUR	370,296	0.08
AKZO NOBEL NV 2.0 22-32 28/03A	600,000	EUR	533,968	0.11
ASML HOLDING NV 0.625 20-29 07/05A	459,000	EUR	409,185	0.09
ASML HOLDING NV 1.375 16-26 07/07S	100,000	EUR	96,416	0.02
BMW FINANCE NV 0.2 21-33 11/01A	1,286,000	EUR	991,537	0.21
BMW FINANCE NV 1.5000 19-29 06/02A	1,292,000	EUR	1,197,629	0.25
CNH INDUSTRIAL 1.625 19-29 03/07A	500,000	EUR	452,959	0.09
CNH INDUSTRIAL 1.875 18-26 19/01A	200,000	EUR	194,587	0.04
COOPERATIEVE RABOBANK 0.625 21-33 25/02A	1,000,000	EUR	779,822	0.16
CRH FINANCE 1.375 16-28 18/10A	400,000	EUR	366,878	0.08
CRH FUNDING B.V. 1.625 20-30 05/05A	111,000	EUR	99,602	0.02
DEUT TELEKOM INT FIN 1.50 16-28 03/04A	300,000	EUR	282,410	0.06
DEUTSCHE TEL INTL FIN 7.5 03-33 24/01A	200,000	EUR	257,712	0.05

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
DIAGEO CAPITAL BV 0.125 20-28 28/09A	300,000	EUR	263,437	0.05
DIAGEO CAPITAL BV 1.875 22-34 08/06A	500,000	EUR	433,460	0.09
DIGITAL DUTCH FINCO 1.5 20-30 17/01A	300,000	EUR	262,540	0.05
DIGITAL DUTCH FINCO 1 20-32 23/09A	325,000	EUR	260,296	0.05
DIGITAL DUTCH FINCO 1.25 20-31 26/06A	100,000	EUR	83,388	0.02
EASYJET FINCO BV 1.875 21-28 03/03A	500,000	EUR	467,614	0.10
EDP FINANCE BV 1.5 17-27 22/11A	500,000	EUR	469,267	0.10
EDP FINANCE BV 1.625 18-26 26/01A	217,000	EUR	210,751	0.04
ENEL FIN INTL 0.8750 21-34 28/09A	800,000	EUR	597,104	0.12
ENEL FINANCE IN 0.00 21-26 28/05U	1,000,000	EUR	940,360	0.20
ENEL FINANCE INTL 0.375 19-27 17/06A	520,000	EUR	475,218	0.10
ENEL FINANCE INTL 0.5 21-30 17/06A	300,000	EUR	254,292	0.05
ENEL FINANCE INTL 1.125 19-34 17/10A	700,000	EUR	537,063	0.11
EURONEXT NV 0.125 21-26 17/05A	700,000	EUR	658,021	0.14
EURONEXT NV 1 18-25 18/04A	100,000	EUR	97,823	0.02
EURONEXT NV 1.1250 19-29 12/06A	500,000	EUR	448,795	0.09
EURONEXT NV 1.5 21-41 17/05A	100,000	EUR	72,098	0.01
GIVAUDAN FINANCE EUR 1.625 20-32 22/04A	1,000,000	EUR	874,628	0.18
HEIMSTADEN BOSTAD TSY 0.25 21-24 13/10A	200,000	EUR	195,983	0.04
HEIMSTADEN BOSTAD TSY 1 21-28 13/04A	400,000	EUR	327,079	0.07
HEINEKEN 1.50 17-29 03/10A	700,000	EUR	637,863	0.13
HEINEKEN NV 1.25 20-33 07/05A	400,000	EUR	329,654	0.07
HEINEKEN NV 2.25 20-30 30/03A	800,000	EUR	749,810	0.16
HEINEKEN NV 2.875 12-25 04/08A	240,000	EUR	238,107	0.05
HEINEKEN NV 4.125 23-35 23/03A	500,000	EUR	516,719	0.11
IBERDROLA INTL BV FL.R 20-XX 28/04A	500,000	EUR	480,077	0.10
IBERDROLA INTL BV FL.R 21-XX 09/02A	300,000	EUR	279,576	0.06
ING GROEP NV FL.R 20-29 18/02A	300,000	EUR	264,172	0.05
ING GROUP NV 0.25 21-30 11/01A	500,000	EUR	426,327	0.09
ING GROUP NV 1.125 18-25 14/02A	600,000	EUR	590,309	0.12
ING GROUP NV 2.125 19-26 10/01A	1,000,000	EUR	978,447	0.20
ING GROUP NV 2.5 18-30 15/11A	200,000	EUR	187,405	0.04
JAB HOLDINGS B.V. 2.25 19-39 19/12A	500,000	EUR	375,723	0.08
JAB HOLDINGS B.V. 3.375 20-35 17/04A	200,000	EUR	185,985	0.04
JAB HOLDINGS BV 2 17-28 18/05A	500,000	EUR	471,446	0.10
KONINKLIJKE AHOLD 1.125 18-26 19/03A	113,000	EUR	108,664	0.02
KONINKLIJKE AHOLD 3.5 23-28 04/04A	300,000	EUR	301,963	0.06
KONINKLIJKE AHOLD DE 0.375 21-30 18/03A	500,000	EUR	423,581	0.09
KONINKLIJKE DSM NV 0.625 20-32 23/06A	800,000	EUR	642,814	0.13
KONINKLIJKE KPN NV 0.875 20-32 14/09A	300,000	EUR	240,582	0.05
KONINKLIJKE PHILIPS 2.125 22-29 05/11A	1,300,000	EUR	1,209,388	0.25
KPN NV 0.875 21-33 15/11A50 21-33 15/11A	1,000,000	EUR	778,319	0.16
LINDE FINANCE BV 0.55 20-32 19/05A	800,000	EUR	647,042	0.13
MONDELEZ INTERNATION 0.375 20-29 22/09A	1,000,000	EUR	854,129	0.18
MYLAN INC 2.125 18/25 23/05A	400,000	EUR	393,792	0.08
NATURGY FINANCE B.V. 1.25 20-26 15/04A	100,000	EUR	96,404	0.02
NATURGY FINANCE BV 1.375 17-27 19/01A	500,000	EUR	473,945	0.10
NN BANK NV NETH 0.5000 21-28 21/09A	1,000,000	EUR	882,122	0.18
PROSUS NV 2.031 20-32 03/08A	600,000	EUR	489,580	0.10
RABOBANK 1.125 19-31 07/05A	300,000	EUR	256,080	0.05
RABOBANK 1.25 16-27 23/03A 16-26 23/03A	200,000	EUR	193,063	0.04
RELX FINANCE BV 0.875 20-32 10/03A	500,000	EUR	413,077	0.09
RELX FINANCE BV 1.375 16-26 12/05A	350,000	EUR	337,403	0.07
RENTOKIL INITIAL FIN 3.875 22-27 27/06A	500,000	EUR	503,039	0.10
RENTOKIL INITIAL FIN 4.375 22-30 27/06AA	600,000	EUR	621,474	0.13
REPSOL INTL FINANCE 2.6250 20-30 15/04A	200,000	EUR	191,723	0.04
ROYAL PHILIPS NV 0.50 19-26 22/05A	292,000	EUR	276,634	0.06
SCHLUMBERGER FINANCE 0.25 19-27 15/10A	546,000	EUR	494,652	0.10

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
SCHLUMBERGER FINANCE 1.375 20-26 06/05A	650,000	EUR	620,432	0.13
SHELL INT FIN 0.75 16-28 15/08A	300,000	EUR	270,667	0.06
SHELL INTL FINANCE 1.625 14-27 10/01A	300,000	EUR	288,260	0.06
SHELL INTL FINANCE 1.875 20-32 07/04A	500,000	EUR	445,244	0.09
SHELL INTL FINANCE BV 0.875 19-39 08/11A	200,000	EUR	133,647	0.03
SIEM FI 3.625 23-43 24/02A	1,300,000	EUR	1,271,820	0.26
SIEMENS FIN NV 0.375 20-26 05/06A	200,000	EUR	189,477	0.04
SIEMENS FIN NV 1.3750 18-30 06/09A	600,000	EUR	542,627	0.11
SIEMENS FINANCIERING 1.25 19-31 28/02A	300,000	EUR	268,300	0.06
STEDIN HOLDING NV 0.50 19-29 14/11A	400,000	EUR	342,531	0.07
STELLANTIS N.V. 1.25 21-33 18/06A	700,000	EUR	559,731	0.12
STELLANTIS NV 4.2500 23-31 16/06A	1,000,000	EUR	1,018,746	0.21
TELEFONICA EUROPE BV 5.875 03-33 14/02A	500,000	EUR	584,785	0.12
TENNET HOLDING BV 4.75 22-42 28/10A	200,000	EUR	218,191	0.05
UNILEVER 1.625 18-33 12/02A	700,000	EUR	613,613	0.13
UNILEVER FINANCE NET 3.5 23-35 23/02A	1,000,000	EUR	1,004,286	0.21
UNILEVER NV 1.125 16-28 29/04A	200,000	EUR	185,944	0.04
UPJOHN FINANCE 1.908 20-32 23/06A06A	500,000	EUR	419,142	0.09
VIATRIS INC 2.25 16-24 22/11A	200,000	EUR	198,632	0.04
VIATRIS INC 3.125 16-28 22/11	300,000	EUR	291,033	0.06
VOLKSWAGEN INTL FIN 0.875 20-28 22/09A	1,400,000	EUR	1,245,692	0.26
VOLKSWAGEN INTL FIN 1.25 20-32 23/09A	2,200,000	EUR	1,804,034	0.37
VONOVIA FINANCE B.V. 1 21-41 28/01A	300,000	EUR	178,494	0.04
VONOVIA FINANCE BV 1.625 19-39 07/10A	500,000	EUR	337,390	0.07
VONOVIA FINANCE BV 2.125 18-30 22/03A	100,000	EUR	90,327	0.02
VW INTL FINANCE 1.625 15-30 16/01A	500,000	EUR	447,791	0.09
WINTERSHALL DEA FIN 1.823 19-31 25/09A	300,000	EUR	252,553	0.05
WOLTERS KLUWER 1.50 17-27 22/03A	200,000	EUR	190,496	0.04
WOLTERS KLUWER N.V. 0.75 20-30 03/07A	500,000	EUR	429,224	0.09
			47,983,261	9.97
Norway				
SANTANDER CONS BK 0.125 19-24 11/09A	200,000	EUR	198,546	0.04
STATOIL ASA 1.625 15-35 17/02A	200,000	EUR	166,494	0.03
STATOIL ASA 1.625 16-36 09/11A	200,000	EUR	161,521	0.03
TELENOR AS 4.25 23-35 03/10A	500,000	EUR	527,056	0.11
TELENOR ASA 0.25 20-28 14/02A	147,000	EUR	131,519	0.03
TELENOR ASA 0.2500 19-27 25/09A	254,000	EUR	230,438	0.05
TELENOR ASA 1.75 19-34 31/05A	200,000	EUR	171,979	0.04
			1,587,553	0.33
Portugal				
ENERGIAS DE PORTUGAL 1.625 20-27 15/04A	100,000	EUR	95,247	0.02
			95,247	0.02
Spain				
ABERTIS INFRASTRUCT 0.625 19-25 15/07A	500,000	EUR	484,445	0.10
ABERTIS INFRASTRUCT 1.00 16-27 27/02A	200,000	EUR	187,689	0.04
ABERTIS INFRASTRUCT 1.125 19-28 26/03A	200,000	EUR	182,311	0.04
ABERTIS INFRASTRUCT 1.625 19-29 15/07A	1,100,000	EUR	997,372	0.21
ABERTIS INFRASTRUCT 3.0000 19-31 27/03A	200,000	EUR	190,714	0.04
AMADEUS IT GROUP SA 1.875 20-28 24/09A	1,000,000	EUR	935,805	0.19
BANCO BILBAO VI 0.3750 19-26 15/11A	200,000	EUR	185,972	0.04
BANCO BILBAO VIZCAYA 0.5 20-27 14/01A	200,000	EUR	185,164	0.04
BANCO BILBAO VIZCAYA 0.75 20-25 04/06A	200,000	EUR	194,844	0.04
BANCO BILBAO VIZCAYA 1.00 19-26 21/06A	100,000	EUR	95,167	0.02
BANCO BILBAO VIZCAYA 3.50 17-27 10/02A	200,000	EUR	198,886	0.04
BANCO SANTANDER 3.875 23-28 16/01A	800,000	EUR	810,429	0.17
BANCO SANTANDER 4.25 23-30 12/06A	1,500,000	EUR	1,556,462	0.32
BANCO SANTANDER ALL 4.125 24-34 22/04A	1,000,000	EUR	1,002,750	0.21
BANCO SANTANDER SA 0.2 21-28 11/02A	1,200,000	EUR	1,066,275	0.22
BANCO SANTANDER SA 0.30 19-26 04/10A	300,000	EUR	279,593	0.06

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
BANCO SANTANDER SA 0.5 21-27 24/03A	100,000	EUR	94,627	0.02
BANCO SANTANDER SA 1.125 18-25 17/01A	400,000	EUR	394,220	0.08
BANCO SANTANDER SA 1.125 20-27 23/06A	400,000	EUR	373,799	0.08
BANCO SANTANDER SA 1.375 20-26 05/05A	300,000	EUR	290,232	0.06
BANCO SANTANDER SA 2.125 18-28 08/02A	400,000	EUR	377,342	0.08
BANCO SANTANDER SA 2.50 15-25 18/03A	300,000	EUR	296,899	0.06
BANKINTER SA 0.8750 19-26 08/07A	300,000	EUR	283,944	0.06
BBVA 3.375 22-27 20/09A	2,000,000	EUR	1,998,457	0.42
BBVA 4.375 22-29 14/10A	800,000	EUR	833,095	0.17
CAIXABANK SA 0.625 19-24 01/10A	300,000	EUR	297,659	0.06
CAIXABANK SA 0.75 19-26 09/07A	200,000	EUR	188,874	0.04
CAIXABANK SA 0.75 21-28 26/05A	300,000	EUR	276,705	0.06
CAIXABANK SA 1.125 19-26 27/03A	200,000	EUR	191,933	0.04
CAIXABANK SA 3.75 22-29 07/09A	500,000	EUR	507,413	0.11
CAIXABANK SA 4.375 23-33 29/11A	1,000,000	EUR	1,042,500	0.22
CRITERIA CAIXA SAU 0.875 20-27 28/10A	300,000	EUR	273,012	0.06
EDP SERVICIOS FINANC 4.375 23-32 04/04A	1,000,000	EUR	1,036,309	0.22
ENAGAS FIN REGS 1.25 15-25 06/02A	1,300,000	EUR	1,281,038	0.27
IBERDROLA FINANZAS 1.25 18-26 28/10A	200,000	EUR	191,290	0.04
IBERDROLA FINANZAS 3.125 22-28 22/11A	1,000,000	EUR	993,331	0.21
IBERDROLA FINANZAS 3.375 22-32 22/11A	500,000	EUR	494,915	0.10
NATURGY FINANCE 0.7500 19-29 28/11A	200,000	EUR	173,635	0.04
SANTANDER CONS FIN 0 21-26 23/02A	100,000	EUR	94,391	0.02
SANTANDER CONS FIN 0.00 19-22 06/05A	200,000	EUR	186,115	0.04
SANTANDER CONSUMER F 0.375 20-25 17/01A	400,000	EUR	392,881	0.08
TELEFONICA EMISIONES 1.447 18-27 22/01A	500,000	EUR	475,337	0.10
TELEFONICA EMISIONES 1.788 19-29 12/03A	200,000	EUR	186,136	0.04
TELEFONICA EMISIONES 1.807 20-32 21/05A	200,000	EUR	174,778	0.04
TELEFONICA EMISIONES 1.864 20-40 13/07A	300,000	EUR	223,707	0.05
TELEFONICA EMISIONES 1.93 16-31 17/10A	100,000	EUR	89,313	0.02
TELEFONICA EMISIONES 2.318 17-28 17/10A	100,000	EUR	95,607	0.02
TELEFONICA EMISIONES 2.592 22-31 25/05A	1,000,000	EUR	941,827	0.20
TELEFONICA EMISIONES 2.932 14-29 17/10A	300,000	EUR	293,545	0.06
			23,598,744	4.90
Sweden				
INVESTOR AB 0.375 20-35 29/10A	500,000	EUR	355,097	0.07
INVESTOR AB 1.5000 18-30 12/09A	200,000	EUR	179,980	0.04
MOLNLYCKE HOLDING AB 0.875 19-29 05/09AA	800,000	EUR	690,613	0.14
NORDEA BANK ABP 0.5 20-27 14/05A	1,000,000	EUR	927,530	0.19
SBAB BANK AB 0.5 20-25 13/05A	200,000	EUR	194,398	0.04
SKANDINAVISKA ENSKIL 0.625 19-29 12/11A	1,400,000	EUR	1,207,435	0.25
SVENSKA HANDELSBANKEN 0.010 20-27 02/12A	1,000,000	EUR	892,310	0.19
SVENSKA HANDELSBANKEN 0.05 19-26 03/09A	200,000	EUR	185,553	0.04
TELIA COMPANY AB 2.125 19-34 20/02A	400,000	EUR	356,470	0.07
			4,989,386	1.04
Switzerland				
UBS GROUP SA 0.25 20-28 05/11A	600,000	EUR	535,802	0.11
UBS GROUP SA 0.625 21-33 24/02A	1,000,000	EUR	762,908	0.16
			1,298,710	0.27
United Kingdom				
ANZ NEW ZEALAND INTL 0.375 19-29 17/09A	500,000	EUR	429,868	0.09
ASTRAZENECA PLC 1.25 16-28 12/05A	200,000	EUR	185,652	0.04
ASTRAZENECA PLC 3.75 23-32 03/03A	500,000	EUR	512,179	0.11
AVIVA PLC 3.375 15-45 04/12A	100,000	EUR	98,664	0.02
BARCLAYS 4.918 23-30 08/08A	2,000,000	EUR	2,082,077	0.43
BARCLAYS PLC 0.577 21-29 09/08A	400,000	EUR	350,485	0.07
BARCLAYS PLC 1.375 18-26 24/01A	300,000	EUR	295,787	0.06
BP CAPITAL MARKETS 1.00 14-26 25/09A	100,000	EUR	97,518	0.02
BP CAPITAL MARKETS 1.231 19-31 08/05A	300,000	EUR	256,407	0.05

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
BP CAPITAL MARKETS 1.573 15-27 16/02A	100,000	EUR	95,724	0.02
BP CAPITAL MARKETS 1.637 17-29 26/06A	700,000	EUR	641,739	0.13
BP CAPITAL MARKETS 2.822 20-32 07/04A	250,000	EUR	235,287	0.05
BP CAPITAL MARKETS FL.R 20-XX 22/06A	300,000	EUR	293,610	0.06
BP CAPITAL MARKETS FL.R 20-XX 22/06A	800,000	EUR	767,423	0.16
BRITISH TEL 3.375 22-32 30/08A	2,000,000	EUR	1,946,322	0.40
COCA-COLA EUROPACIFIC 1.125 19-29 12/04A	628,000	EUR	563,627	0.12
COCA-COLA EUROPEAN 1.75 16-28 26/05A	100,000	EUR	93,992	0.02
CREDIT AGRICOLE LDN 1.875 16-26 20/12A	300,000	EUR	287,953	0.06
DIAGEO FINANCE PLC 2.375 14-26 20/05A	400,000	EUR	392,683	0.08
DS SMITH PLC 0.8750 19-26 12/09A	500,000	EUR	470,824	0.10
DS SMITH PLC 08750 1 4.375 23-27 27/07A	500,000	EUR	510,221	0.11
DS SMITH PLC 1.375 17-24 26/07A	400,000	EUR	399,322	0.08
GLAXOSMITHKLINE 1.2500 18-26 21/05A	300,000	EUR	287,880	0.06
GLAXOSMITHKLINE 1.375 17-29 12/09A	600,000	EUR	543,705	0.11
HSBC HOLDINGS PLC 3.125 16-28 07/06A/06A	400,000	EUR	389,400	0.08
INFORMA PLC 1.2500 19-28 22/04A	200,000	EUR	183,166	0.04
LLOYDS BANKING GROUP 1.50 17-27 12/09A	100,000	EUR	93,847	0.02
LONDON STOCK EX 1.7500 18-27 06/12A	500,000	EUR	473,607	0.10
LSE GROUP 1.75 17-29 19/09A	200,000	EUR	183,770	0.04
NATIONAL GRID ELEC 0.823 20-32 07/07A	300,000	EUR	238,379	0.05
NATIONAL GRID PLC 0.75 21-33 01/09A1/09A	500,000	EUR	377,460	0.08
NATIONAL GRID PLC 2.949 22-30 30/03A	300,000	EUR	286,557	0.06
NATIONAL GRID PLC 3.245 22-34 30/03A	500,000	EUR	468,542	0.10
NATIONWIDE BUILDING 2.00 22-27 28/04A	1,000,000	EUR	959,457	0.20
STANDARD CHARTERED 0.9 19-27 02/07A	1,800,000	EUR	1,702,415	0.35
UBS AG LONDON 0.5 21-31 31/03A	400,000	EUR	325,659	0.07
VODAFONE GROUP 0.90 19-26 24/11A	100,000	EUR	94,396	0.02
VODAFONE GROUP 1.50 17-27 24/07A	100,000	EUR	94,665	0.02
VODAFONE GROUP 2.875 17-37 20/11A	100,000	EUR	89,380	0.02
VODAFONE GROUP PLC 1.125 17-25 20/11A	100,000	EUR	96,918	0.02
VODAFONE GROUP PLC 1.60 16-31 29/07A	1,170,000	EUR	1,026,956	0.21
VODAFONE GROUP PLC 1.875 14-25 11/09A	100,000	EUR	98,156	0.02
VODAFONE GROUP PLC 2.2 16-26 28/02A	400,000	EUR	391,214	0.08
			19,412,893	4.03
United States of America				
3M CO 1.50 16-31 02/06A	1,100,000	EUR	952,688	0.20
ABBVIE INC 0.75 19-27 18/11A	200,000	EUR	184,034	0.04
ABBVIE INC 1.25 19-31 18/11A	1,000,000	EUR	862,251	0.18
ABBVIE INC 2.125 16-28 17/11A	100,000	EUR	94,966	0.02
AMERICAN HONDA FINAN 0.3 21-28 09/07A	300,000	EUR	265,431	0.06
AMERICAN INTL GRP 1.875 17-27 21/06A	200,000	EUR	190,317	0.04
AMERICAN TOWER 0.45 21-27 21/05A	400,000	EUR	369,444	0.08
AMERICAN TOWER 0.5 20-28 10/09A	400,000	EUR	356,943	0.07
AMERICAN TOWER 4.125 23-27 16/05A	300,000	EUR	302,915	0.06
AMERICAN TOWER CORP 0.875 21-29 21/05A	800,000	EUR	695,632	0.14
AMERICAN TOWER CORP 1 20-32 10/09A	400,000	EUR	322,673	0.07
AMERICAN TOWER CORP 1.25 21-33 21/05A	300,000	EUR	238,367	0.05
AMGEN INC 2.00 16-26 25/02A	200,000	EUR	194,789	0.04
APPLE INC 1.375 17-29 24/05A	2,000,000	EUR	1,853,277	0.39
ARCHER DANIELS MIDLAND 1% 18-25 12/09A	100,000	EUR	96,837	0.02
AT T INC 1.80 18-26 05/09A	100,000	EUR	96,510	0.02
AT T INC 2.45 15-35 15/03S	100,000	EUR	87,313	0.02
AT&T INC 0.8000 19-30 04/03A	100,000	EUR	85,872	0.02
AT&T INC 1.6 20-28 27/05A	2,388,000	EUR	2,226,240	0.46
AT&T INC 2.60 14-29 17/12A	1,100,000	EUR	1,045,946	0.22
AT&T INC 3.375 14-34 15/03A	400,000	EUR	384,090	0.08
AT&T INC 3.55 12-32 17/12A	200,000	EUR	197,362	0.04

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
BANK OF AMERICA CORP 1.102 21-32 24/05A	400,000	EUR	335,638	0.07
BANK OF AMERICA CORP 1.375 15-25 26/03A	200,000	EUR	196,618	0.04
BANK OF AMERICA CORP FL.R 22-33 27/04A	600,000	EUR	558,932	0.12
BAXTER INTL INC 1.3 17-25 30/05A	200,000	EUR	195,802	0.04
BAXTER INTL INC 1.3 19-29 15/05A	200,000	EUR	179,810	0.04
BOOKING 4.125 23-33 12/05A	800,000	EUR	823,186	0.17
BOOKING HOLDING 4.7500 22-34 15/11A	500,000	EUR	538,051	0.11
BOSTON SCIENTIF CORP 0.6250 19-27 01/12A	832,000	EUR	757,199	0.16
BRISTOL-MYERS SQUIBB 1.75 15-35 15/05A	100,000	EUR	85,609	0.02
CHUBB INA HOLDINGS 0.875 19-27 15/06A	200,000	EUR	185,768	0.04
CHUBB INA HOLDINGS 0.875 19-29 15/12A	400,000	EUR	350,064	0.07
CHUBB INA HOLDINGS 1.55 18-28 15/03A	100,000	EUR	93,357	0.02
CITIGROUP INC 1.50 16-28 26/10A	200,000	EUR	184,312	0.04
CITIGROUP INC 1.75 15-25 28/01A	100,000	EUR	98,876	0.02
COCA COLA 1.625 15-35 09/09A	300,000	EUR	252,655	0.05
COCA-COLA CO 0.5 21-33 09/03A	1,200,000	EUR	948,649	0.20
COCA-COLA CO 0.8 20-40 18/09A	300,000	EUR	201,953	0.04
COCA-COLA CO 1.875 14-26 22/09A	100,000	EUR	97,075	0.02
COCA-COLA EUROPEAN 1.875 15-30 18/03A	400,000	EUR	366,220	0.08
COMCAST CORP 0.25 20-27 20/05A	386,000	EUR	353,527	0.07
COMCAST CORP 0.7500 20-32 20/02A	500,000	EUR	408,474	0.08
DANAHER CORP 2.5 20-30 30/03A	1,000,000	EUR	952,781	0.20
DIGITAL EURO FINCO 1.125 19-28 09/10A	751,000	EUR	677,873	0.14
DIGITAL EURO FINCO 2.5 19-26 16/01A	500,000	EUR	488,601	0.10
DOW CHEMICAL CO 0.5 20-27 25/02A	200,000	EUR	184,259	0.04
DOW CHEMICAL CO 1.125 20-32 25/02A	900,000	EUR	744,874	0.15
ELI LILLY & CO 1.625 15-26 02/06A	200,000	EUR	193,692	0.04
ELI LILLY & CO 2.125 15-30 03/06A	3,000,000	EUR	2,822,241	0.59
EQUINIX INC 0.2500 21-27 15/03A	730,000	EUR	668,151	0.14
EQUINIX INC 1 21-33 10/03A	400,000	EUR	318,405	0.07
EXXON MOBIL CORP 0.524 20-28 26/06A	1,000,000	EUR	900,398	0.19
EXXON MOBIL CORP 0.835 20-32 26/06A	300,000	EUR	244,558	0.05
FEDEX CORP 0.95 21-33 04/05A	200,000	EUR	157,857	0.03
FEDEX CORP 1.30 19-31 05/08A	100,000	EUR	85,947	0.02
FIDELITY NATIONAL INF 0.625 19-25 03/12A	300,000	EUR	287,435	0.06
FIDELITY NATIONAL INF 1.1 17-24 15/07A	100,000	EUR	99,887	0.02
FIDELITY NATIONAL INF 1.5 19-27 21/05A	1,200,000	EUR	1,132,699	0.24
FIDELITY NATIONAL INF 2 19-30 21/05A	150,000	EUR	136,517	0.03
FISERV INC 1.125 19-27 01/07A	200,000	EUR	186,948	0.04
FISERV INC 1.625 19-30 01/07A	200,000	EUR	177,395	0.04
GENERAL ELECTRIC CO 0.875 17-25 17/05A	500,000	EUR	487,687	0.10
GENERAL ELECTRIC CO 4.125 05-35 19/09A	250,000	EUR	254,923	0.05
GENERAL MOTORS 0.6500 21-28 07/09A	200,000	EUR	177,028	0.04
GENERAL MOTORS FINAN 1.694 18-25 26/03A	200,000	EUR	196,951	0.04
GENERAL MOTORS FINAN 4.3 23-29 15/02A	800,000	EUR	814,201	0.17
IBM CORP 0.875 19-25 31/01A	393,000	EUR	386,718	0.08
IBM CORP 1.25 19-27 29/01A	300,000	EUR	284,948	0.06
IBM CORP 1.5 17-29 23/05A	100,000	EUR	91,782	0.02
IBM CORP 1.75 16-28 07/03A	100,000	EUR	94,437	0.02
IBM CORP 1.75 19-31 31/01A	300,000	EUR	270,274	0.06
IBM INTL BUSINESS MA 3.375 23-27 06/02A	1,000,000	EUR	999,165	0.21
IBM INTL BUSINESS MA 4.0 23-43 06/02A	1,300,000	EUR	1,286,521	0.27
ILLINOIS TOOL WORKS 2.125 15-30 22/05A	200,000	EUR	186,544	0.04
ILLINOIS TOOL WORKS 3.00 14-34 19/05A	100,000	EUR	94,841	0.02
INTERNATIONAL BUSINE 0.3 20-28 11/02A	772,000	EUR	693,169	0.14
JOHNSON CONTROLS INT 0.375 20-27 15/09A	355,000	EUR	321,703	0.07
JPMORGAN CHASE & CO 1.5 16-26 29/10A	200,000	EUR	191,796	0.04
MANPOWERGROUP INC 1.75 18-26 22/06A	600,000	EUR	580,889	0.12

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
MC DONALD S 2.375 22-29 31/05A	1,000,000	EUR	952,058	0.20
MCDONALD S CORP 0.9 19-26 15/06A	200,000	EUR	190,530	0.04
MCDONALD'S CORP 0.2500 21-28 04/10A	500,000	EUR	438,904	0.09
MCDONALD'S CORP 1.875 15-27 26/05A	700,000	EUR	672,359	0.14
MCKESSON CORP 1.50 17-25 17/11A	200,000	EUR	194,391	0.04
MERCK & CO 2.50 14-34 15/10A	200,000	EUR	184,892	0.04
MERCK & CO INC 1.875 14-26 15/10A	100,000	EUR	96,635	0.02
MICROSOFT 2.625 13-33 02/05A	1,000,000	EUR	971,292	0.20
MMS USA INVESTMENTS 1.25 19-28 13/06A	1,000,000	EUR	916,981	0.19
MONDELEZ INTERNATIONAL 0.75 21-33 17/03A	400,000	EUR	315,954	0.07
MONDELEZ INTERNATIONAL 1.625 15-27 08/03	200,000	EUR	190,795	0.04
MOODY'S CORPORATION 0.95 19-30 25/02A	480,000	EUR	418,201	0.09
MOODY'S CORPORATION 1.75 15-27 09/03A	1,000,000	EUR	960,784	0.20
MORGAN STANLEY 0.497 21-31 08/02A	900,000	EUR	750,456	0.16
MORGAN STANLEY 1.375 16-26 27/10	100,000	EUR	95,806	0.02
MORGAN STANLEY 1.75 15-25 30/01A	300,000	EUR	296,619	0.06
NASDAQ INC 0.9 21-33 30/07A	300,000	EUR	234,964	0.05
NASDAQ INC 1.7500 19-29 28/03A	400,000	EUR	370,120	0.08
NETFLIX INC 3.6250 19-30 15/06S	1,500,000	EUR	1,498,078	0.31
PEPSICO INC 0.5 20-28 06/05A	617,000	EUR	557,004	0.12
PEPSICO INC 0.75 21-33 14/10A	800,000	EUR	636,716	0.13
PEPSICO INC 1.125 19-31 18/03A	100,000	EUR	87,284	0.02
PPG INDUSTRIES 1.40 15-27 13/03A	1,200,000	EUR	1,139,897	0.24
PROCTER & GAMBLE 1.875 18-38 30/10A	500,000	EUR	417,410	0.09
PROLOGIS 3.00 14-26 02/06A	100,000	EUR	99,000	0.02
PROLOGIS EURO FINANCE 0.25 19-27 10/09A	200,000	EUR	179,818	0.04
PROLOGIS EURO FINANCE 0.375 20-28 06/02A	174,000	EUR	154,989	0.03
PROLOGIS EURO FINANCE 0.625 19-31 10/09A	300,000	EUR	241,068	0.05
PROLOGIS EURO FINANCE 1.875 18-29 05/01A	400,000	EUR	369,984	0.08
PROLOGIS EURO FINANCE L 1.5 19-49 10/09A	700,000	EUR	399,443	0.08
PROLOGIS INTL FDG II 1.625 20-32 17/06A	700,000	EUR	586,538	0.12
STRYKER CORP 0.75 19-29 01/03A	232,000	EUR	205,006	0.04
STRYKER CORP 1.00 19-31 03/12A	100,000	EUR	83,337	0.02
STRYKER CORP 2.125 18-27 30/11A	100,000	EUR	95,730	0.02
STRYKER CORP 2.6250 18-30 30/11A	100,000	EUR	94,875	0.02
SUMITOMO MITSUI FINL 1.143 17-27 14/06A	100,000	EUR	94,208	0.02
THERMO FISHER SCIEN 1.95 17-29 24/07A	100,000	EUR	93,700	0.02
THERMO FISHER SCIENT 0.50 19-28 01/03A	100,000	EUR	90,362	0.02
THERMO FISHER SCIENT 0.75 16-24 12/09A	200,000	EUR	198,736	0.04
THERMO FISHER SCIENT 0.875 19-31 01/10A	1,100,000	EUR	922,577	0.19
THERMO FISHER SCIENT 1.40 17-26 23/01A	112,000	EUR	108,271	0.02
THERMO FISHER SCIENT 1.45 17-27 16/03A	1,000,000	EUR	951,055	0.20
THERMO FISHER SCIENT 1.75 20-27 02/04A	400,000	EUR	382,800	0.08
THERMO FISHER SCIENT 1.875 19-49 01/10A	800,000	EUR	540,386	0.11
THERMO FISHER SCIENT 2.00 14-25 15/04A	400,000	EUR	394,526	0.08
TOYOTA MOTOR CREDIT 0.125 21-27 06/05A	800,000	EUR	719,243	0.15
TOYOTA MOTOR CREDIT 0.25 20-26 16/01A	200,000	EUR	187,855	0.04
TOYOTA MOTOR CREDIT 3.85 23-30 24/07A	1,000,000	EUR	1,016,781	0.21
UNITED PARCEL 1.00 16-28 28/11A	100,000	EUR	90,802	0.02
VERIZON COMM 1.125 21-35 19/09A	500,000	EUR	379,511	0.08
VERIZON COMM 2.625 14-31 01/12A31 01/12A	200,000	EUR	187,994	0.04
VERIZON COMMUNICATIO 0.375 21-29 22/03A	1,000,000	EUR	868,433	0.18
VERIZON COMMUNICATIO 1.85 20-40 18/05A	1,500,000	EUR	1,141,076	0.24
VERIZON COMMUNICATION 1.375 16-28 02/11A	100,000	EUR	92,082	0.02
VERIZON COMMUNICATION 1.50 19-39 19/09A	200,000	EUR	145,648	0.03
VERIZON COMMUNICATION 1.875 17-29 26/10A	500,000	EUR	461,382	0.10
VERIZON COMMUNICATION 3.25 14-26 17/02A	200,000	EUR	199,442	0.04
VF CORP 0.25 20-28 25/02A	400,000	EUR	337,862	0.07

The accompanying notes form an integral part of the financial statements.
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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
ZIMMER BIOMET HLDG 1.164 19-27 15/11A	100,000	EUR	92,228	0.02
ZIMMER BIOMET HOLDING 2.425 16-26 13/12A	500,000	EUR	487,592	0.10
			61,472,237	12.78
Total bonds			374,471,927	77.83
Floating rate notes				
Australia				
CWTH BANK AUSTRALIA FL.R 17-29 03/10A	100,000	EUR	99,370	0.02
			99,370	0.02
Austria				
ERSTE GROUP BANK AG FL.R 20-31 08/09	400,000	EUR	377,865	0.08
OMV AG FL.R 20-XX 01/09A	800,000	EUR	730,201	0.15
VIENNA INSURANCE GRP FL.R 15-XX 02/03A	100,000	EUR	99,127	0.02
			1,207,193	0.25
Belgium				
AGEAS NV FL.R 19-XX 02/07A	100,000	EUR	94,128	0.02
AGEAS NV FL.R 20-51 24/11A	400,000	EUR	330,393	0.07
KBC GROUPE FL.R 22-28 21/01A	500,000	EUR	463,857	0.10
KBC GROUPE FL.R 23-33 25/04A	1,200,000	EUR	1,218,926	0.25
KBC GROUPE SA FL.R 19-29 03/12A	400,000	EUR	393,119	0.08
			2,500,423	0.52
Denmark				
DANSKE BANK A/S FL.R 19-30 12/02A	800,000	EUR	785,056	0.16
DANSKE BK FL.R 23-31 10/01A	1,000,000	EUR	1,022,626	0.21
ORSTED FL.R 19-XX 09/12A	400,000	EUR	359,348	0.07
			2,167,030	0.45
France				
AXA FL.R 22-43 10/03A	200,000	EUR	194,695	0.04
AXA FL.R 23-43 11/07A	1,000,000	EUR	1,056,759	0.22
AXA SA FL.R 14-XX 07/11A	100,000	EUR	99,574	0.02
AXA SA FL.R 16-47 06/07A	300,000	EUR	294,623	0.06
AXA SA FL.R 18-49 28/05A	500,000	EUR	476,580	0.10
BNP PARIBAS CARDIF FL.R 14-XX 25/11A	200,000	EUR	197,788	0.04
BNP PARIBAS SA FL.R 19-25 15/07A	400,000	EUR	399,510	0.08
BNP PARIBAS SA FL.R 19-26 04/06A	200,000	EUR	193,960	0.04
BNP PARIBAS SA FL.R 20-32 15/01A	2,900,000	EUR	2,669,669	0.55
BPCE ISSUER FL.R 24-36 26/02A	1,500,000	EUR	1,516,100	0.32
CNP ASSURANCES FL.R 14-45 05/06A	400,000	EUR	398,116	0.08
CNP ASSURANCES FL.R 14-XX 18/11A	200,000	EUR	199,210	0.04
CNP ASSURANCES FL.R 15-47 10/06A	500,000	EUR	500,857	0.10
CREDIT AGRICOLE FL.R 16-48 27/09A	100,000	EUR	100,575	0.02
CREDIT AGRICOLE SA FL.R 20-30 05/06A	500,000	EUR	487,316	0.10
CREDIT MUTUEL ARKEA FL.R 17-29 25/10A	100,000	EUR	99,127	0.02
CREDIT MUTUEL ARKEA FL.R 20-29 11/06A	200,000	EUR	180,656	0.04
DANONE SA FL.R 21-XX 16/12A	700,000	EUR	649,399	0.13
LA BANQUE POSTALE FL.R 20-26 17/06A	1,100,000	EUR	1,064,189	0.22
LA BANQUE POSTALE FL.R 21-32 02/02A	500,000	EUR	446,627	0.09
LA BANQUE POSTALE FL.R 22-28 09/02A	1,000,000	EUR	924,489	0.19
LA MONDIALE FL.R 14-XX 17/12A	500,000	EUR	499,877	0.10
ORANGE SA FL.R 14-26 01/10AA	400,000	EUR	405,321	0.08
ORANGE SA FL.R 20-XX 15/10A	500,000	EUR	446,096	0.09
ORANGE SA FL.R 23-XX 18/04A	1,500,000	EUR	1,555,603	0.32
SCOR FL.R 15-XX 05/06A	100,000	EUR	96,400	0.02
SCOR SE FL.R 16-48 27/05A	100,000	EUR	98,432	0.02
SOCIETE GENERALE SA FL.R 21-29 12/06A	200,000	EUR	174,530	0.04
SOGECAP FL.R 23-44 16/05A	500,000	EUR	534,362	0.11
SOGECAP SA FL.R 14-XX 18/02A14-49 29/12A	500,000	EUR	493,045	0.10
TOTALENERGIES SE FL.R 15-XX 26/02A	650,000	EUR	641,319	0.13
TOTALENERGIES SE FL.R 16-XX 06/10A	400,000	EUR	391,406	0.08

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
TOTALENERGIES SE FL.R 20-XX 04/09A	300,000	EUR	259,239	0.05
TOTALENERGIES SE FL.R 21-XX 25/01A	300,000	EUR	248,252	0.05
VIGIE FL.R 19-XX 12/09A	1,100,000	EUR	1,033,818	0.21
			19,027,519	3.95
Germany				
ALLIANZ SE FL.R 19-49 25/09A	200,000	EUR	172,609	0.04
ALLIANZ SE FL.R 20-50 22/05A	1,900,000	EUR	1,690,604	0.35
COMMERZBANK AG FL.R 20-26 24/03A	100,000	EUR	97,729	0.02
DEUTSCHE BAHN FINANCE FL.R 19-XX 22/04A	1,000,000	EUR	975,495	0.20
DEUTSCHE BANK AG FL.R 20-25 19/11A	200,000	EUR	197,785	0.04
DEUTSCHE BANK AG FL.R 20-30 19/11A	100,000	EUR	87,978	0.02
DEUTSCHE BANK AG FL.R 22-32 24/06A	1,000,000	EUR	976,145	0.20
DEUTSCHE BANK FL. 22-30 05/09A	1,000,000	EUR	1,031,364	0.21
DEUTSCHE BOERSE AG FL.R 20-47 16/06A	1,000,000	EUR	923,513	0.19
DEUTSCHE BOERSE AG FL.R 22-48 23/06A	500,000	EUR	461,054	0.10
HANNOVER RUCKVERSICH FL.R 22-43 26/08A	300,000	EUR	333,274	0.07
MERCK KGAA FL.R 19-79 25/06A	100,000	EUR	98,895	0.02
MERCK KGAA FL.R 20-80 09/09A	500,000	EUR	473,204	0.10
MUNICH REINSURANCE FL.R 18-49 26/05A/05A	200,000	EUR	192,908	0.04
TALANX AG FL.R 17-47 05/12A	600,000	EUR	560,092	0.12
TALANX AG FL.R 21-42 01/12A	300,000	EUR	249,613	0.05
			8,522,262	1.77
Ireland				
AIB GROUP PLC FL.R 22-28 04/04A	500,000	EUR	479,444	0.10
AIB GROUP PLC FL.R 23-29 23/07A	500,000	EUR	515,123	0.11
BANK OF IRELAND GROUP FL.R 23-29 13/11A	1,000,000	EUR	1,032,448	0.21
BANK OF IRELAND GRP FL.R 21-27 10/03A	500,000	EUR	470,499	0.10
BANK OF IRELAND GRP FL.R 22-26 05/06A	1,000,000	EUR	982,090	0.20
			3,479,604	0.72
Italy				
ASSICURAZ GENERALI FL.R 15-47 27/10A	800,000	EUR	827,038	0.17
ASSICURAZ GENERALI FL.R 16-48 08/06A	500,000	EUR	512,383	0.11
ENEL SPA FL.R 20-XX 10/03A	402,000	EUR	379,087	0.08
ENEL SPA FL.R 21-XX 08/09A	400,000	EUR	330,691	0.07
ENI SPA FL.R 20-XX 13/01A	577,000	EUR	561,553	0.12
ENI SPA FL.R 21-99 31/12A	1,083,000	EUR	1,004,437	0.21
MEDIOBANCA FL.R 22-29 07/02A	500,000	EUR	513,961	0.11
UNICREDIT SPA FL.R 19-29 23/09A	200,000	EUR	198,610	0.04
UNICREDIT SPA FL.R 20-27 22/07A	500,000	EUR	483,911	0.10
			4,811,671	1.00
Luxembourg				
HANNOVER RUECK SE FL.R 14-XX 26/06A	900,000	EUR	888,233	0.18
			888,233	0.18
Netherlands				
ASR NEDERLAND NV FL.R 15-45 29/09A	2,100,000	EUR	2,116,669	0.44
ASR NEDERLAND NV FL.R 22-43 07/12A	600,000	EUR	678,044	0.14
ASSICURAZ GENERALI FL.R 14-XX 21/11A	1,600,000	EUR	1,598,350	0.33
COOPERATIEVE RABOBANK FL.R 20-28 05/05A	900,000	EUR	834,735	0.17
COOPERATIEVE RABOBANK FL.R 22-32 30/11A	500,000	EUR	496,304	0.10
ELM BV FL.R 15-XX 01/09A	1,400,000	EUR	1,362,354	0.28
IBERDROLA INTL BV FL.R 19-XX 12/02A	200,000	EUR	198,644	0.04
IBERDROLA INTL BV FL.R 21-XX 09/02A/12A	500,000	EUR	434,565	0.09
ING GROEP NV FL.R 23-34 23/05A	800,000	EUR	846,888	0.18
ING GROEP NV FL.R 23-35 20/02A	500,000	EUR	511,846	0.11
ING GROUP NV FL.R 17-29 26/09A	500,000	EUR	496,533	0.10
ING GROUP NV FL.R 19-25 03/09A	400,000	EUR	397,363	0.08
ING GROUP NV FL.R 19-30 13/11A	300,000	EUR	285,688	0.06
ING GROUP NV FL.R 20-31 26/05A	1,100,000	EUR	1,058,206	0.22
ING GROUP NV FL.R 22-33 14/11A	300,000	EUR	327,669	0.07

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
NN GROUP NV FL.R 14-XX 15/07A	700,000	EUR	699,646	0.15
NN GROUP NV FL.R 17-48 13/01A	100,000	EUR	100,965	0.02
VOLKSWAGEN INTL FIN FL.R 18-XX 27/06A	1,000,000	EUR	982,060	0.20
VOLKSWAGEN INTL FIN FL.R 20-XX 17/06A	1,000,000	EUR	931,982	0.19
			14,358,511	2.98
Norway				
DNB BANK ASA 4.625 22-33 28/02A	800,000	EUR	811,071	0.17
			811,071	0.17
Spain				
BANCO BILBAO VIZCAYA FL.R 20-30 16/01A	500,000	EUR	489,715	0.10
BANCO DE SABADELL SA FL.R 19-25 07/11A	100,000	EUR	98,890	0.02
BANCO DE SABADELL SA FL.R 20-27 11/09A	100,000	EUR	95,958	0.02
BANKINTER SA FL.R 23-30 03/05A	1,000,000	EUR	1,027,379	0.21
CAIXABANK SA FL.R 18-30 17/04A	100,000	EUR	97,904	0.02
CAIXABANK SA FL.R 20-26 10/07A	900,000	EUR	873,069	0.18
CAIXABANK SA FL.R 20-26 18/11A11A	100,000	EUR	95,380	0.02
CAIXABANK SA FL.R 22-28 21/01A	1,000,000	EUR	931,008	0.19
CAIXABANK SA FL.R 22-33 23/02A	800,000	EUR	842,482	0.18
REDELA CORPORACION 23-XX 07/08A	700,000	EUR	709,634	0.15
			5,261,419	1.09
Sweden				
SVENSKA HANDELSBANKEN 3.25 22-33 01/06A	500,000	EUR	482,239	0.10
SWEDBANK AB FL.R 22-32 23/08A	800,000	EUR	785,814	0.16
TELI CO FL.R 22-82 21/12A	1,200,000	EUR	1,202,376	0.25
			2,470,429	0.51
Switzerland				
UBS GROUP AG FL.R 22-30 15/06A	700,000	EUR	678,655	0.14
			678,655	0.14
United Kingdom				
AVIVA PLC FL.R 14-44 03/07A	100,000	EUR	100,000	0.02
BANCO DE SABADELL FL.R 22-28 10/11A	800,000	EUR	834,407	0.17
BARCLAYS PLC FL.R 21-32 12/05A	800,000	EUR	660,236	0.14
CREDIT SUISSE GROUP FL.R 22-32 02/04A	1,200,000	EUR	1,122,276	0.23
HSBC FL.R 23-32 10/03A	500,000	EUR	524,113	0.11
HSBC HOLDINGS PLC FL.R 20-26 13/11A	799,000	EUR	762,325	0.16
HSBC HOLDINGS PLC FL.R 20-31 13/11A	200,000	EUR	166,962	0.03
LLOYDS BANKING GROUP FL.R 22-30 24/08A	700,000	EUR	675,933	0.14
NATIONWIDE BUILDING FL.R 17-29 25/07A	400,000	EUR	399,443	0.08
NATIONWIDE BUILDING FL.R 18-26 08/03A	500,000	EUR	491,977	0.10
NATWEST GROUP FL.R 23-28 14/03A	1,300,000	EUR	1,334,838	0.28
NATWEST GROUP PLC FL.R 18-26 02/03A	200,000	EUR	197,228	0.04
NATWEST GROUP PLC FL.R 21-30 26/02A	800,000	EUR	695,417	0.14
STANDARD CHARTERED FL.R 20-28 16/01A	200,000	EUR	185,840	0.04
			8,150,995	1.69
United States of America				
BANK OF AMERICA CORP FL.R 19-29 08/08A	300,000	EUR	266,319	0.06
BANK OF AMERICA CORP FL.R 20-31 26/10A	600,000	EUR	495,593	0.10
CITIGROUP INC FL.R 19-27 08/10A	400,000	EUR	373,098	0.08
CITIGROUP INC FL.R 20-26 06/05A	489,000	EUR	476,909	0.10
CITIGROUP INC FL.R 22-33 22/09A	300,000	EUR	304,709	0.06
JPM CHASE FL.R 24-34 21/03A	1,000,000	EUR	993,777	0.21
JPMORGAN CHASE & CO FL.R 19-32 04/11A	400,000	EUR	333,790	0.07
JPMORGAN CHASE CO FL.R 19-27 11/03A	224,000	EUR	214,595	0.04
JPMORGAN CHASE CO FL.R 19-31 25/07A	1,000,000	EUR	857,580	0.18
JPMORGAN CHASE CO FL.R 22-30 23/03A	1,000,000	EUR	926,104	0.19
MORGAN STANLEY CAPITAL FL.R 22-34 25/01A	2,400,000	EUR	2,604,886	0.54
MORGAN STANLEY FL.R 17-26 23/10A	200,000	EUR	194,112	0.04
MORGAN STANLEY FL.R 20-29 26/10A	166,000	EUR	145,111	0.03
			8,186,583	1.70

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
Total floating rate notes			82,620,968	17.17
Total transferable securities admitted to an official stock exchange listing or dealt in another regulated market			457,092,895	95.00
Other transferable securities				
Bonds				
Netherlands				
MSD NETHERLANDS CAP 3.25 24-32 30/05A	1,000,000	EUR	991,369	0.21
			991,369	0.21
Total bonds			991,369	0.21
Total Other transferable securities			991,369	0.21
Total investment portfolio			458,084,264	95.21
Acquisition cost			471,239,825	



Cleome Index Euro Corporate Bonds

Geographical and economic breakdown of investments as at June 30, 2024

Geographical breakdown (in % of net assets)

France	25.06
United States of America	14.48
Netherlands	13.16
Germany	7.50
Spain	6.00
United Kingdom	5.73
Italy	5.60
Luxembourg	3.34
Belgium	3.05
Ireland	2.00
Sweden	1.55
Denmark	1.51
Australia	1.39
Japan	1.31
Finland	0.88
Austria	0.86
Norway	0.50
Cayman Islands	0.44
Switzerland	0.41
Canada	0.37
Indonesia	0.06
Portugal	0.02
	95.21

Economic breakdown (in % of net assets)

Banks and other financial institutions	49.80
Utilities	5.43
Communication	5.08
Insurance	4.63
Pharmaceuticals	4.21
Real estate	3.68
Petroleum	3.11
Tobacco and alcoholic drinks	2.38
Transportation	2.33
Internet and internet services	1.78
Chemicals	1.55
Road vehicles	1.33
Electronics and semiconductors	1.32
Building materials	1.29
Office supplies and computing	1.24
Foods and non alcoholic drinks	1.23
Graphic art and publishing	0.74
Electrical engineering	0.73
Retail trade and department stores	0.70
Miscellaneous consumer goods	0.57
Hotels and restaurants	0.47
Miscellaneous services	0.47
Textiles and garments	0.31
Packaging industries	0.29
Machine and apparatus construction	0.26
Healthcare	0.20
Aeronautic and astronautic Industry	0.08
	95.21

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



Cleome Index Euro Government Bonds

Investment portfolio as at June 30, 2024

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	850,000	EUR	504,934	0.19
AUSTRIA 0.00 21-25 20/04U	500,000	EUR	486,801	0.18
AUSTRIA 0.5 19-29 20/02A	1,200,000	EUR	1,077,683	0.41
AUSTRIA 0.50 17-27 20/04A	600,000	EUR	560,692	0.21
AUSTRIA 0.75 16-26 20/10A	850,000	EUR	808,417	0.30
AUSTRIA 0.9 22-32 20/02A	1,500,000	EUR	1,291,292	0.49
AUSTRIA 1.20 15-25 20/10A	500,000	EUR	487,132	0.18
AUSTRIA 1.50 16-47 20/02A	1,000,000	EUR	719,159	0.27
AUSTRIA 2.10 17-17 20/09A	600,000	EUR	433,318	0.16
AUSTRIA 2.40 13-34 23/05A	1,000,000	EUR	945,933	0.36
AUSTRIA 3.80 12-62 26/01A	400,000	EUR	442,883	0.17
AUSTRIA 4.85 09-26 15/03A	500,000	EUR	513,907	0.19
AUSTRIA 6.25 97-27 15/07A	1,000,000	EUR	1,093,626	0.41
AUSTRIA GOVERNMENT B 3.45 23-30 20/10A	1,000,000	EUR	1,029,674	0.39
			10,395,451	3.91
Belgium				
BELGIUM 0.00 21-31 22/10U	1,000,000	EUR	809,061	0.30
BELGIUM 0.0000 20-27 22/10U	1,000,000	EUR	911,495	0.34
BELGIUM 0.1000 20-30 22/06A	1,500,000	EUR	1,275,272	0.48
BELGIUM 0.35 22-32 22/06A	1,050,000	EUR	855,009	0.32
BELGIUM 0.80 15-25 22/06A	1,750,000	EUR	1,706,906	0.64
BELGIUM 0.80 17-27 22/06A	1,000,000	EUR	942,508	0.35
BELGIUM 0.80 18-28 22/06A	1,050,000	EUR	971,677	0.37
BELGIUM 1.60 16-47 22/06A	1,100,000	EUR	772,178	0.29
BELGIUM 1.90 15-38 22/06A	1,000,000	EUR	842,794	0.32
BELGIUM 2.25 17-57 22/06A	1,100,000	EUR	820,737	0.31
BELGIUM 3 23-33 22/06A	1,100,000	EUR	1,097,287	0.41
BELGIUM 3.00 14-34 22/06A	1,500,000	EUR	1,486,788	0.56
BELGIUM 3.45 23-43 22/06A	300,000	EUR	298,777	0.11
BELGIUM 3.75 13-45 22/06A	1,000,000	EUR	1,037,859	0.39
BELGIUM 5.00 04-35 28/03A	850,000	EUR	989,666	0.37
			14,818,014	5.57
Finland				
FINLAND 0.000 20-30 15/09U	650,000	EUR	544,157	0.20
FINLAND 0.125 20-36 15/04A	450,000	EUR	317,341	0.12
FINLAND 0.5 18-28 15/09A	550,000	EUR	498,711	0.19
FINLAND 0.50 16-26 15/04A	1,000,000	EUR	956,093	0.36
FINLAND 0.50 17-27 15/09A	250,000	EUR	232,268	0.09
FINLAND 0.75 15-31 15/04A	1,000,000	EUR	868,073	0.33
FINLAND 0.875 15-25 15/09A	500,000	EUR	486,273	0.18
FINLAND 1.375 17-47 15/04A	500,000	EUR	352,041	0.13
FINLAND 1.5000 22-32 15/09A	500,000	EUR	446,593	0.17
FINLAND 2.625 12-42 04/07A	500,000	EUR	457,373	0.17
			5,158,923	1.94
France				
FRANCE (GOVT OF 2.5000 23-27 24/09A	1,000,000	EUR	983,380	0.37
FRANCE 0.00 19-25 25/03U	1,500,000	EUR	1,462,774	0.55
FRANCE 0.00 19-29 25/11U	1,900,000	EUR	1,618,654	0.61
FRANCE 0.00 20-26 25/02U	1,700,000	EUR	1,614,734	0.61
FRANCE 0.00 21-27 25/02U	1,750,000	EUR	1,615,582	0.61
FRANCE 0.00 21-31 25/11U	1,600,000	EUR	1,277,072	0.48
FRANCE 0.00 22-25 25/02U	1,500,000	EUR	1,466,738	0.55
FRANCE 0.00 22-32 25/05U	1,500,000	EUR	1,176,764	0.44
FRANCE 0.0000 20-30 25/11U	2,000,000	EUR	1,650,236	0.62
FRANCE 0.25 15-26 25/11A	1,500,000	EUR	1,403,076	0.53

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 Government Bonds

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
FRANCE 0.5 18-29 25/05A	2,400,000	EUR	2,128,104	0.80
FRANCE 0.5 20-44 25/06A	1,000,000	EUR	566,696	0.21
FRANCE 0.5 20-72 25/05A	750,000	EUR	262,622	0.10
FRANCE 0.50 14-25 25/05A	1,700,000	EUR	1,657,135	0.62
FRANCE 0.50 15-26 25/05A	2,000,000	EUR	1,904,784	0.72
FRANCE 0.50 20-40 25/05A	1,000,000	EUR	636,758	0.24
FRANCE 0.75 17-28 25/05A	2,500,000	EUR	2,295,279	0.86
FRANCE 0.75 17-28 25/11A	1,750,000	EUR	1,589,197	0.60
FRANCE 0.75 19-52 25/05A	1,000,000	EUR	500,309	0.19
FRANCE 0.75 21-53 25/05A	1,450,000	EUR	707,332	0.27
FRANCE 0.7500 22-28 25/02A	2,200,000	EUR	2,029,590	0.76
FRANCE 1 14-25 25/11A	1,500,000	EUR	1,454,855	0.55
FRANCE 1.00 16-27 25/05A	2,100,000	EUR	1,982,739	0.75
FRANCE 1.25 15-36 25/05A	1,500,000	EUR	1,191,789	0.45
FRANCE 1.25 17-34 25/04A	1,650,000	EUR	1,372,914	0.52
FRANCE 1.25 21-38 25/05A	1,500,000	EUR	1,136,034	0.43
FRANCE 1.50 15-31 25/05A	2,000,000	EUR	1,808,215	0.68
FRANCE 1.50 18-50 25/05A	1,500,000	EUR	965,507	0.36
FRANCE 1.75 15-66 25/05A	300,000	EUR	184,471	0.07
FRANCE 1.75 16-39 25/06A	800,000	EUR	641,403	0.24
FRANCE 2 21-32 25/11A	1,600,000	EUR	1,464,421	0.55
FRANCE 2.00 17-48 25/05A	700,000	EUR	518,498	0.20
FRANCE 2.5 22-43 25/05A	800,000	EUR	679,136	0.26
FRANCE 2.5 23-26 24/09A	1,600,000	EUR	1,578,898	0.59
FRANCE 2.50 13-30 25/05A	2,000,000	EUR	1,943,023	0.73
FRANCE 2.75 11-27 25/10A	1,300,000	EUR	1,287,920	0.48
FRANCE 2.75 23-29 25/02A	2,500,000	EUR	2,468,813	0.93
FRANCE 3 22-54 25/05A	700,000	EUR	609,412	0.23
FRANCE 3.0 23-33 25/05A	1,800,000	EUR	1,772,097	0.67
FRANCE 3.25 12-45 25/05A	1,200,000	EUR	1,138,247	0.43
FRANCE 3.50 10-26 25/04A	750,000	EUR	754,762	0.28
FRANCE 4 05-38 25/10A	1,000,000	EUR	1,059,276	0.40
FRANCE 4.00 04-55 25/04A	400,000	EUR	420,553	0.16
FRANCE 4.00 09-60 25/04A	700,000	EUR	742,356	0.28
FRANCE 4.50 09-41 25/04A	1,000,000	EUR	1,120,094	0.42
FRANCE 4.75 03-35 25/04A	1,600,000	EUR	1,805,745	0.68
FRANCE 5.5 97-29 25/04A	1,500,000	EUR	1,661,151	0.62
FRANCE 5.75 00-32 25/10A	1,600,000	EUR	1,896,297	0.71
FRANCE 6.00 94-25 25/10A	650,000	EUR	672,404	0.25
FRANCE GOVERNMENT BO 2.75 24-30 25/02A	1,000,000	EUR	984,115	0.37
FRANCE GOVERNMENT BO 3.25 24-55 25/05A	550,000	EUR	500,406	0.19
FRANCE GOVERNMENT BO 3.5 23-33 25/11A	1,450,000	EUR	1,479,732	0.56
FRANCE GOVT BD OAT 3.00 24-49 25/06A	900,000	EUR	807,230	0.30
ITALY 2.50 22-32 01/12S	2,000,000	EUR	1,808,535	0.68
			68,457,864	25.75
Germany				
GERMANY 0.00 16-26 15/08U	2,000,000	EUR	1,889,657	0.71
GERMANY 0.00 19-29 15/08U	2,300,000	EUR	2,035,981	0.77
GERMANY 0.00 19-50 15/08U	1,400,000	EUR	708,773	0.27
GERMANY 0.00 20-25 10/10U	2,500,000	EUR	2,407,221	0.91
GERMANY 0.00 20-30 15/02U	2,000,000	EUR	1,750,288	0.66
GERMANY 0.00 20-30 15/08U	2,000,000	EUR	1,731,785	0.65
GERMANY 0.00 20-35 15/05U	1,350,000	EUR	1,028,213	0.39
GERMANY 0.00 20-49 15/11U	2,300,000	EUR	2,113,790	0.80
GERMANY 0.00 21-28 15/11U	1,700,000	EUR	1,529,783	0.58
GERMANY 0.00 21-31 15/02U	2,150,000	EUR	1,839,682	0.69
GERMANY 0.00 21-31 15/08U	2,000,000	EUR	1,692,672	0.64
GERMANY 0.00 21-50 15/08U	1,100,000	EUR	557,911	0.21

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Cleome Index Euro Government Bonds

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
GERMANY 0.00 21-52 15/08A	1,100,000	EUR	530,218	0.20
GERMANY 0.25 17-27 15/02A	1,000,000	EUR	941,261	0.35
GERMANY 0.50 16-26 15/02A	2,500,000	EUR	2,407,751	0.91
GERMANY 1 22-38 15/05A	550,000	EUR	445,649	0.17
GERMANY 1.00 15-25 15/08A	3,000,000	EUR	2,931,420	1.10
GERMANY 1.25 17-48 15/08A	1,000,000	EUR	748,821	0.28
GERMANY 1.70 22-32 15/08A	2,100,000	EUR	1,990,583	0.75
GERMANY 1.8 22-53 15/08A	500,000	EUR	412,258	0.16
GERMANY 1.8 23-53 15/08A	700,000	EUR	578,101	0.22
GERMANY 2.20 23-28 13/04A	1,000,000	EUR	988,541	0.37
GERMANY 2.4 23-28 19/10A	1,800,000	EUR	1,792,947	0.67
GERMANY 2.5 23-25 13/03A	2,500,000	EUR	2,486,000	0.94
GERMANY 2.50 12-44 04/07A	1,750,000	EUR	1,694,641	0.64
GERMANY 2.50 14-46 15/08A	1,400,000	EUR	1,353,841	0.51
GERMANY 2.6 23-33 15/08A	3,500,000	EUR	3,539,351	1.33
GERMANY 3.25 10-42 04/07A	550,000	EUR	592,185	0.22
GERMANY 4.00 05-37 04/01A	1,100,000	EUR	1,262,023	0.47
GERMANY 4.25 07-39 04/07A	950,000	EUR	1,133,380	0.43
GERMANY 4.75 08-40 04/07A	1,100,000	EUR	1,393,538	0.52
GERMANY 4.75 98-28 04/07A	1,800,000	EUR	1,953,833	0.73
GERMANY 6.5 97-27 04/07A	2,000,000	EUR	2,222,363	0.84
			50,684,461	19.06
Ireland				
IRELAND 0.00 21-31 18/10U	850,000	EUR	694,094	0.26
IRELAND 0.20 20-27 15/05A	400,000	EUR	371,570	0.14
IRELAND 0.20 20-30 18/10A	250,000	EUR	213,007	0.08
IRELAND 0.9 18-28 15/02A	200,000	EUR	186,545	0.07
IRELAND 1.00 16-26 15/05A	450,000	EUR	434,244	0.16
IRELAND 1.1 19-29 15/05A	500,000	EUR	462,833	0.17
IRELAND 1.30 18-33 15/05A	300,000	EUR	263,701	0.10
IRELAND 1.35 18-31 18/03A	250,000	EUR	228,273	0.09
IRELAND 1.50 19-50 15/05A	400,000	EUR	279,650	0.11
IRELAND 1.70 17-37 15/05A	850,000	EUR	726,642	0.27
IRELAND 2.00 15-45 18/02A	300,000	EUR	246,245	0.09
IRELAND 2.40 14-30 15/05A	400,000	EUR	391,974	0.15
IRELAND 5.40 09-25 13/03A	200,000	EUR	202,583	0.08
			4,701,361	1.77
Italy				
BUONI POLIENNAL 1.50 21-45 30/04S	1,350,000	EUR	825,941	0.31
ITALY 0.00 21-26 01/08U	1,400,000	EUR	1,305,574	0.49
ITALY 0.60 21-31 01/08S	2,000,000	EUR	1,614,817	0.61
ITALY 0.85 19-27 15/01S	2,000,000	EUR	1,879,077	0.71
ITALY 0.90 20-31 01/04S	600,000	EUR	500,565	0.19
ITALY 0.95 20-30 01/08S	3,300,000	EUR	2,817,824	1.06
ITALY 1.45 20-36 01/03S	1,750,000	EUR	1,321,624	0.50
ITALY 1.50 15-25 01/06S	2,000,000	EUR	1,963,549	0.74
ITALY 1.60 16-26 01/06S	3,000,000	EUR	2,901,697	1.09
ITALY 1.65 15-32 01/03S	3,000,000	EUR	2,582,894	0.97
ITALY 2.05 17-27 01/08S	1,400,000	EUR	1,346,299	0.51
ITALY 2.15 22-52 01/09S	1,600,000	EUR	1,018,979	0.38
ITALY 2.20 17-27 01/06S	1,500,000	EUR	1,452,155	0.55
ITALY 2.8 22-29 15/06S	3,000,000	EUR	2,901,151	1.09
ITALY 2.80 16-67 01/03S	1,750,000	EUR	1,229,372	0.46
ITALY 3.4 22-28 01/04S	2,500,000	EUR	2,497,413	0.94
ITALY 3.45 17-48 01/03S	2,100,000	EUR	1,797,511	0.68
ITALY 3.50 14-30 01/03S	2,000,000	EUR	1,992,743	0.75
ITALY 4.00 05-37 01/02S	2,500,000	EUR	2,468,797	0.93
ITALY 4.75 13-28 01/09S	3,000,000	EUR	3,148,777	1.18
ITALY 5 07-39 01/08S	2,000,000	EUR	2,141,348	0.81

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, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
ITALY 5.00 03-34 01/08S	1,600,000	EUR	1,729,722	0.65
ITALY 5.00 09-40 01/09S	2,300,000	EUR	2,461,417	0.93
ITALY 5.25 98-29 01/11S	2,250,000	EUR	2,437,253	0.92
ITALY 5.75 02-33 01/02S	1,500,000	EUR	1,699,176	0.64
ITALY 7.25 96-26 01/11S	2,000,000	EUR	2,172,870	0.82
ITALY BTP 6.50 97-27 01/11S	2,500,000	EUR	2,744,803	1.03
			52,953,348	19.92
Netherlands				
NETHERLANDS 0.00 20-30 15/07U	1,150,000	EUR	979,438	0.37
NETHERLANDS 0.25 15-25 15/07A	1,000,000	EUR	970,754	0.37
NETHERLANDS 0.25 19-29 15/07A	400,000	EUR	354,949	0.13
NETHERLANDS 0.5 22-32 15/07A	1,100,000	EUR	923,629	0.35
NETHERLANDS 0.50 16-26 15/07A	1,450,000	EUR	1,384,440	0.52
NETHERLANDS 0.50 19-40 15/01A	1,400,000	EUR	981,860	0.37
NETHERLANDS 0.75 17-27 15/07A	1,200,000	EUR	1,132,134	0.43
NETHERLANDS 0.75 18-28 15/07A	1,300,000	EUR	1,204,651	0.45
NETHERLANDS 2 22-54 15/01A	500,000	EUR	411,317	0.15
NETHERLANDS 2.5 23-33 15/07A	400,000	EUR	391,174	0.15
NETHERLANDS 2.50 12-33 15/01A	550,000	EUR	540,101	0.20
NETHERLANDS 2.75 14-47 15/01A	1,500,000	EUR	1,461,223	0.55
NETHERLANDS 4.00 05-37 15/01A	1,400,000	EUR	1,559,910	0.59
NETHERLANDS GOVERNME 3.25 23-44 15/01A	250,000	EUR	261,019	0.10
			12,556,599	4.72
Portugal				
OBRIGACOES DO T 1.1500 22-42 11/04A	600,000	EUR	411,317	0.15
PORTUGAL 0.30 21-31 17/10A	600,000	EUR	497,491	0.19
PORTUGAL 2.125 18-28 17/10A	1,000,000	EUR	974,296	0.37
PORTUGAL 2.25 18-34 18/04A	350,000	EUR	323,194	0.12
PORTUGAL 2.875 15-25 15/10A	500,000	EUR	498,316	0.19
PORTUGAL 3.875 14-30 15/02A	850,000	EUR	894,487	0.34
PORTUGAL 4.10 06-37 15/04A	500,000	EUR	536,265	0.20
PORTUGAL 4.10 15-45 15/02A	500,000	EUR	530,376	0.20
PORTUGAL 4.125 17-27 14/04A	300,000	EUR	310,243	0.12
			4,975,985	1.87
Spain				
SPAIN 0.5 21-31 31/10A	2,000,000	EUR	1,657,808	0.62
SPAIN 0.60 19-29 31/10A	1,900,000	EUR	1,674,467	0.63
SPAIN 0.8 22-29 30/07A	1,800,000	EUR	1,611,852	0.61
SPAIN 0.80 20-27 30/07A	1,200,000	EUR	1,121,713	0.42
SPAIN 1.00 20-50 31/10A	1,000,000	EUR	531,532	0.20
SPAIN 1.40 18-28 30/07A	1,700,000	EUR	1,596,480	0.60
SPAIN 1.45 17-27 31/10A	1,700,000	EUR	1,616,545	0.61
SPAIN 1.45 19-29 30/04A	1,950,000	EUR	1,814,374	0.68
SPAIN 1.50 17-27 30/04A	2,500,000	EUR	2,396,567	0.90
SPAIN 1.60 5-25 30/04A	1,000,000	EUR	985,255	0.37
SPAIN 1.85 19-35 30/07A	1,100,000	EUR	940,103	0.35
SPAIN 1.95 15-30 30/07A	2,500,000	EUR	2,347,582	0.88
SPAIN 2.15 15-25 31/10A	1,900,000	EUR	1,873,207	0.70
SPAIN 2.55 22-32 31/10A	3,000,000	EUR	2,851,173	1.07
SPAIN 2.8 23-26 31/05A	1,000,000	EUR	993,413	0.37
SPAIN 2.90 16-46 31/10A	1,200,000	EUR	1,029,850	0.39
SPAIN 3.15 23-33 30/04A	2,500,000	EUR	2,474,418	0.93
SPAIN 3.45 16-66 30/07A	1,500,000	EUR	1,330,403	0.50
SPAIN 3.9 23-39 30/07A	1,550,000	EUR	1,582,149	0.60
SPAIN 4.20 05-37 31/01A	1,000,000	EUR	1,066,695	0.40
SPAIN 4.70 09-41 30/07A	2,000,000	EUR	2,235,287	0.84
SPAIN 5.15 13-28 31/10A	1,000,000	EUR	1,085,363	0.41
SPAIN 5.15 13-44 31/10A	800,000	EUR	946,490	0.36
SPAIN 5.90 11-26 30/07A	2,500,000	EUR	2,637,143	0.99

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Cleome Index Euro Government Bonds

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
			38,399,869	14.44
Total bonds			263,101,875	98.96
Total transferable securities admitted to an official stock exchange listing or dealt in another regulated market			263,101,875	98.96
Total investment portfolio			263,101,875	98.96
Acquisition cost			281,197,710	



Cleome Index Euro Government Bonds

Geographical and economic breakdown of investments as at June 30, 2024

Geographical breakdown (in % of net assets)

France	25.75
Italy	19.92
Germany	19.06
Spain	14.44
Belgium	5.57
Netherlands	4.72
Austria	3.91
Finland	1.94
Portugal	1.87
Ireland	1.77
	98.96

Economic breakdown (in % of net assets)

Bonds of States, Provinces and municipalities	98.71
Investments funds	0.15
Banks and other financial institutions	0.10
	98.96



Cleome Index Euro Long Term Bonds

Investment portfolio as at June 30, 2024

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	11,881	0.19
AUSTRIA 0.25 21-36 20/10A	30,000	EUR	21,193	0.33
AUSTRIA 0.75 20-51 20/03A	45,000	EUR	25,225	0.40
AUSTRIA 2.10 17-17 20/09A	45,000	EUR	32,499	0.51
AUSTRIA 3.15 12-44 20/06A	40,000	EUR	39,183	0.62
AUSTRIA 3.80 12-62 26/01A	60,000	EUR	66,433	1.05
AUSTRIA 4.15 06-37 15/03A	45,000	EUR	49,511	0.78
			245,925	3.88
Belgium				
BELGIUM 1.4 22-53 22/06A	50,000	EUR	30,628	0.48
BELGIUM 1.60 16-47 22/06A	50,000	EUR	35,098	0.55
BELGIUM 1.90 15-38 22/06A	75,000	EUR	63,210	1.00
BELGIUM 2.15 16-66 22/06A	80,000	EUR	57,488	0.91
BELGIUM 2.75 22-39 22/04A	30,000	EUR	27,911	0.44
BELGIUM 2.8500 24-34 22/10A	30,000	EUR	29,248	0.46
BELGIUM 3.5 24-55 22/06A	45,000	EUR	43,769	0.69
BELGIUM 3.75 13-45 22/06A	45,000	EUR	46,704	0.74
BELGIUM 4.25 10-41 28/03A	70,000	EUR	77,337	1.22
BELGIUM 5.00 04-35 28/03A	100,000	EUR	116,431	1.84
			527,824	8.32
Finland				
FINLAND 0.125 20-36 15/04A	85,000	EUR	59,942	0.95
FINLAND 0.125 21-52 15/04A	30,000	EUR	13,437	0.21
FINLAND 1.375 17-47 15/04A	25,000	EUR	17,602	0.28
FINLAND 2.625 12-42 04/07A	20,000	EUR	18,295	0.29
			109,276	1.72
France				
FRANCE 0.5 20-44 25/06A	110,000	EUR	62,337	0.98
FRANCE 0.75 19-52 25/05A	120,000	EUR	60,037	0.95
FRANCE 0.75 21-53 25/05A	110,000	EUR	53,660	0.85
FRANCE 1.25 21-38 25/05A	165,000	EUR	124,964	1.97
FRANCE 1.50 18-50 25/05A	125,000	EUR	80,459	1.27
FRANCE 1.75 15-66 25/05A	100,000	EUR	61,490	0.97
FRANCE 1.75 16-39 25/06A	250,000	EUR	200,438	3.16
FRANCE 2.00 17-48 25/05A	110,000	EUR	81,478	1.28
FRANCE 3.25 12-45 25/05A	110,000	EUR	104,339	1.64
FRANCE 4.00 04-55 25/04A	100,000	EUR	105,138	1.66
FRANCE 4.00 09-60 25/04A	120,000	EUR	127,261	2.01
FRANCE 4.50 09-41 25/04A	220,000	EUR	246,420	3.88
FRANCE 4.75 03-35 25/04A	145,000	EUR	163,646	2.58
			1,471,667	23.20
Germany				
GERMANY 0.00 19-50 15/08U	135,000	EUR	68,346	1.08
GERMANY 0.00 20-35 15/05U	80,000	EUR	60,931	0.96
GERMANY 0.00 21-36 15/05U	80,000	EUR	59,147	0.93
GERMANY 0.00 21-50 15/08U	60,000	EUR	30,432	0.48
GERMANY 0.00 21-52 15/08A	95,000	EUR	45,792	0.72
GERMANY 1 22-38 15/05A	70,000	EUR	56,719	0.89
GERMANY 1.25 17-48 15/08A	135,000	EUR	101,091	1.59
GERMANY 1.8 22-53 15/08A	85,000	EUR	70,084	1.10
GERMANY 1.8 23-53 15/08A	30,000	EUR	24,776	0.39
GERMANY 2.50 12-44 04/07A	120,000	EUR	116,204	1.83
GERMANY 2.50 14-46 15/08A	110,000	EUR	106,373	1.68
GERMANY 3.25 10-42 04/07A	50,000	EUR	53,835	0.85
GERMANY 4.00 05-37 04/01A	65,000	EUR	74,574	1.18

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, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
GERMANY 4.25 07-39 04/07A	60,000	EUR	71,582	1.13
GERMANY 4.75 03-34 04/07A	65,000	EUR	77,834	1.23
GERMANY 4.75 08-40 04/07A	50,000	EUR	63,343	1.00
REPUBLIQUE FEDERALE 2.5 24-54 15/08A	15,000	EUR	14,435	0.23
			1,095,498	17.27
Ireland				
IRELAND 1.50 19-50 15/05A	25,000	EUR	17,478	0.28
IRELAND 1.70 17-37 15/05A	40,000	EUR	34,195	0.54
IRELAND 2.00 15-45 18/02A	45,000	EUR	36,937	0.58
IRELAND 2.6 24-34 18/10A	20,000	EUR	19,400	0.31
IRELAND 3 23-43 18/10A	20,000	EUR	19,443	0.31
			127,453	2.01
Italy				
BUONI POLIENNAL 1.50 21-45 30/04S	70,000	EUR	42,827	0.68
BUONI POLIENNAL 2.15 21-72 01/03S	45,000	EUR	26,220	0.41
BUONI POLIENNAL 3.8500 18-49 01/09S	160,000	EUR	144,804	2.28
ITALY 1.80 20-41 01/03S	320,000	EUR	224,096	3.53
ITALY 2.80 16-67 01/03S	120,000	EUR	84,300	1.33
ITALY 3.25 14-46 01/09S	60,000	EUR	50,163	0.79
ITALY 3.45 17-48 01/03S	100,000	EUR	85,596	1.35
ITALY 4 22-35 30/04S	185,000	EUR	184,216	2.90
ITALY 4.00 05-37 01/02S	190,000	EUR	187,629	2.96
ITALY 5 07-39 01/08S	250,000	EUR	267,669	4.22
			1,297,520	20.46
Netherlands				
NETHERLANDS 0.00 20-52 15/01U	45,000	EUR	20,955	0.33
NETHERLANDS 0.50 19-40 15/01A	100,000	EUR	70,133	1.11
NETHERLANDS 2 22-54 15/01A	40,000	EUR	32,905	0.52
NETHERLANDS 2.75 14-47 15/01A	85,000	EUR	82,803	1.31
NETHERLANDS 4.00 05-37 15/01A	110,000	EUR	122,564	1.93
NETHERLANDS GOVERNME 3.25 23-44 15/01A	60,000	EUR	62,644	0.99
			392,004	6.18
Portugal				
OBRIGACOES DO T 1.1500 22-42 11/04A	25,000	EUR	17,138	0.27
PORTUGAL 1.00 21-52 12/04A	60,000	EUR	32,162	0.51
PORTUGAL 4.10 06-37 15/04A	70,000	EUR	75,077	1.18
			124,377	1.96
Spain				
SPAIN 1 21-42 30/07A	65,000	EUR	41,651	0.66
SPAIN 1.9 22-52 31/10A	25,000	EUR	16,413	0.26
SPAIN 2.70 18-48 31/10A	75,000	EUR	61,151	0.96
SPAIN 2.90 16-46 31/10A	90,000	EUR	77,238	1.22
SPAIN 3.45 16-66 30/07A	155,000	EUR	137,475	2.17
SPAIN 3.45 22-43 30/07A	55,000	EUR	52,023	0.82
SPAIN 4.20 05-37 31/01A	70,000	EUR	74,669	1.18
SPAIN 4.70 09-41 30/07A	160,000	EUR	178,823	2.82
SPAIN 4.90 07-40 30/07A	130,000	EUR	147,882	2.33
SPAIN 5.15 13-44 31/10A	30,000	EUR	35,493	0.56
			822,818	12.97
Total bonds			6,214,362	97.97
Total transferable securities admitted to an official stock exchange listing or dealt in another regulated market			6,214,362	97.97
Other transferable securities				
Bonds				
Germany				
REPUBLIQUE FEDERALE 2.6 24-41 15/05A	30,000	EUR	29,554	0.47
			29,554	0.47

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, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
Total bonds			29,554	0.47
Total Other transferable securities			29,554	0.47
Total investment portfolio			6,243,916	98.44
Acquisition cost			7,770,581	



Cleome Index Euro Long Term Bonds

Geographical and economic breakdown of investments as at June 30, 2024

Geographical breakdown (in % of net assets)

France	23.20
Italy	20.46
Germany	17.74
Spain	12.97
Belgium	8.32
Netherlands	6.18
Austria	3.88
Ireland	2.01
Portugal	1.96
Finland	1.72
	98.44

Economic breakdown (in % of net assets)

Bonds of States, Provinces and municipalities	97.18
Banks and other financial institutions	0.99
Investments funds	0.27
	98.44



Cleome Index Euro Short Term Bonds

Investment portfolio as at June 30, 2024

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	250,000	EUR	243,401	0.47
AUSTRIA 0.50 17-27 20/04A	350,000	EUR	327,070	0.63
AUSTRIA 0.75 16-26 20/10A	300,000	EUR	285,324	0.55
AUSTRIA 1.20 15-25 20/10A	450,000	EUR	438,419	0.84
AUSTRIA 2 22-26 15/07A	300,000	EUR	293,851	0.56
AUSTRIA 4.85 09-26 15/03A	400,000	EUR	411,126	0.79
			1,999,191	3.83
Belgium				
BELGIUM 0.80 15-25 22/06A	550,000	EUR	536,456	1.03
BELGIUM 1.00 16-26 22/06A	550,000	EUR	529,253	1.01
BELGIUM 4.50 11-26 28/03A	400,000	EUR	409,806	0.79
			1,475,515	2.83
Finland				
FINLAND 0 21-26 15/09A	300,000	EUR	281,108	0.54
FINLAND 0.875 15-25 15/09A	200,000	EUR	194,509	0.37
FINLAND 1.375 22-27 15/04A	150,000	EUR	143,853	0.28
FINLAND 4.00 09-25 04/07A	150,000	EUR	151,032	0.29
			770,502	1.48
France				
FRANCE 0.00 19-25 25/03U	1,500,000	EUR	1,462,774	2.80
FRANCE 0.00 20-26 25/02U	1,450,000	EUR	1,377,273	2.64
FRANCE 0.00 21-27 25/02U	500,000	EUR	461,595	0.88
FRANCE 0.25 15-26 25/11A	1,200,000	EUR	1,122,461	2.15
FRANCE 0.50 14-25 25/05A	2,000,000	EUR	1,949,572	3.74
FRANCE 0.50 15-26 25/05A	1,400,000	EUR	1,333,348	2.56
FRANCE 1 14-25 25/11A	1,000,000	EUR	969,904	1.86
FRANCE 1.00 16-27 25/05A	1,400,000	EUR	1,321,825	2.53
FRANCE 2.5 23-26 24/09A	1,500,000	EUR	1,480,217	2.84
FRANCE 3.50 10-26 25/04A	1,400,000	EUR	1,408,890	2.70
FRANCE 6.00 94-25 25/10A	1,200,000	EUR	1,241,361	2.38
			14,129,220	27.08
Germany				
BUNDESSCHATZANWEISUN 2.85 23-25 12/06A	1,000,000	EUR	996,061	1.91
BUNDESSCHATZANWEISUN 3.1 23-25 12/12A	550,000	EUR	550,797	1.06
BUNDESSCHATZANWEISUN 3.1 23-25 18/09A	500,000	EUR	500,081	0.96
GERMANY 0.00 16-26 15/08U	500,000	EUR	472,414	0.91
GERMANY 0.00 20-25 10/10U	850,000	EUR	818,455	1.57
GERMANY 0.00 20-25 10/10U	700,000	EUR	674,473	1.29
GERMANY 0.00 20-25 11/04U	1,000,000	EUR	975,563	1.87
GERMANY 0.00 21-26 09/10U	500,000	EUR	470,602	0.90
GERMANY 0.00 21-26 10/04U	1,500,000	EUR	1,428,162	2.74
GERMANY 0.00 22-27 16/04U	1,700,000	EUR	1,582,780	3.03
GERMANY 0.25 17-27 15/02A	500,000	EUR	470,630	0.90
GERMANY 0.50 16-26 15/02A	500,000	EUR	481,550	0.92
GERMANY 1.00 15-25 15/08A	500,000	EUR	488,570	0.94
GERMANY 2.5 23-25 13/03A	500,000	EUR	497,200	0.95
			10,407,338	19.95
Ireland				
IRELAND 0.20 20-27 15/05A	200,000	EUR	185,785	0.36
IRELAND 1.00 16-26 15/05A	400,000	EUR	385,995	0.74
IRELAND 5.40 09-25 13/03A	600,000	EUR	607,748	1.16
			1,179,528	2.26
Italy				
BUONI POLIENNAL 0.5000 20-26 01/02S	1,000,000	EUR	955,102	1.83
ITALY 0.00 21-26 01/04U	2,000,000	EUR	1,885,298	3.61

The accompanying notes form an integral part of the financial statements.
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Cleome Index Euro Short Term Bonds

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
ITALY 1.60 16-26 01/06S	1,000,000	EUR	967,232	1.85
ITALY 1.85 20-25 01/07S	1,000,000	EUR	983,840	1.89
ITALY 2.00 15-25 01/12S	1,800,000	EUR	1,765,084	3.38
ITALY 4.50 10-26 01/03S	1,500,000	EUR	1,525,849	2.92
ITALY 7.25 96-26 01/11S	2,000,000	EUR	2,172,871	4.17
ITALY BUONI POL TESO 3.5 22-26 15/01S	1,000,000	EUR	1,000,300	1.92
			11,255,576	21.57
Netherlands				
NETHERLANDS 0 22-26 15/01A	500,000	EUR	478,065	0.92
NETHERLANDS 0.00 20-27 15/01U	700,000	EUR	653,008	1.25
NETHERLANDS 0.25 15-25 15/07A	300,000	EUR	291,226	0.56
NETHERLANDS 0.50 16-26 15/07A	500,000	EUR	477,393	0.92
			1,899,692	3.64
Portugal				
PORTUGAL 4.125 17-27 14/04A	600,000	EUR	620,486	1.19
			620,486	1.19
Spain				
BONOS Y OBLIG D 2.5000 24-27 31/05A	400,000	EUR	393,646	0.75
SPAIN 0 22-25 31/05A	900,000	EUR	872,042	1.67
SPAIN 0.00 20-26 31/01U	800,000	EUR	761,398	1.46
SPAIN 0.00 21-27 31/01U	500,000	EUR	462,213	0.89
SPAIN 1.30 16-26 31/10A	1,000,000	EUR	960,817	1.84
SPAIN 1.50 17-27 30/04A	250,000	EUR	239,657	0.46
SPAIN 1.60 5-25 30/04A	500,000	EUR	492,627	0.94
SPAIN 1.95 16-26 30/04A	750,000	EUR	734,275	1.41
SPAIN 2.15 15-25 31/10A	800,000	EUR	788,718	1.51
SPAIN 2.8 23-26 31/05A	800,000	EUR	794,731	1.52
SPAIN 4.65 10-25 30/07A	500,000	EUR	506,502	0.97
SPAIN 5.90 11-26 30/07A	1,000,000	EUR	1,054,858	2.02
			8,061,484	15.45
Total bonds			51,798,532	99.29
Total transferable securities admitted to an official stock exchange listing or dealt in another regulated market			51,798,532	99.29
Total investment portfolio			51,798,532	99.29
Acquisition cost			51,612,630	

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

Geographical and economic breakdown of investments as at June 30, 2024

Geographical breakdown (in % of net assets)

France	27.08
Italy	21.57
Germany	19.95
Spain	15.45
Austria	3.83
Netherlands	3.64
Belgium	2.83
Ireland	2.26
Finland	1.48
Portugal	1.19
	99.29

Economic breakdown (in % of net assets)

Bonds of States, Provinces and municipalities	99.29
	99.29



Cleome Index Europe Equities

Investment portfolio as at June 30, 2024

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	49,859	EUR	2,205,762	0.18
VERBUND AG	16,901	EUR	1,244,759	0.10
			3,450,521	0.27
Belgium				
AGEAS NOM	35,157	EUR	1,500,501	0.12
ANHEUSER-BUSCH INBEV	119,228	EUR	6,452,620	0.51
ELIA SYSTEM OPERATOR SA	3,638	EUR	318,143	0.03
KBC GROUPE SA	29,886	EUR	1,969,487	0.16
SYENSQO SA	14,712	EUR	1,229,482	0.10
UCB	20,296	EUR	2,815,055	0.22
UMICORE SA	41,685	EUR	584,841	0.05
			14,870,129	1.18
Denmark				
A.P. MOELLER-MAERSK -A-	412	DKK	653,017	0.05
A.P. MOELLER-MAERSK A/S -B-	569	DKK	923,606	0.07
CARLSBERG AS -B-	11,883	DKK	1,331,479	0.11
COLOPLAST -B-	14,247	DKK	1,598,273	0.13
DANSKE BANK	83,229	DKK	2,315,807	0.18
DEMANT A/S	11,926	DKK	482,001	0.04
DSV A/S	20,259	DKK	2,898,626	0.23
GENMAB AS	9,087	DKK	2,126,305	0.17
NOVO NORDISK - BEARER AND/OR - REG SHS	415,489	DKK	56,026,622	4.45
NOVOZYMES -B-	53,137	DKK	3,036,115	0.24
ORSTED	27,184	DKK	1,350,916	0.11
PANDORA	12,403	DKK	1,747,991	0.14
ROCKWOOL SHS -B-	2,867	DKK	1,086,449	0.09
TRYG A/S	22,588	DKK	461,001	0.04
VESTAS WIND SYSTEMS - BEARER AND/OR SHS	161,291	DKK	3,487,542	0.28
			79,525,750	6.32
Finland				
ELISA CORPORATION -A-	20,515	EUR	878,863	0.07
KONE OYJ -B-	48,879	EUR	2,252,833	0.18
NESTE	51,588	EUR	857,651	0.07
NOKIA OYJ	757,181	EUR	2,694,428	0.21
NORDEA BANK	417,722	USD	4,667,069	0.37
ORION CORPORATION (NEW) -B-	12,406	EUR	494,503	0.04
SAMPO	40,852	EUR	1,638,165	0.13
STORA ENSO -R-	105,464	EUR	1,345,193	0.11
UPM KYMMENE CORP	80,854	EUR	2,637,457	0.21
WARTSILA CORPORATION -B-	92,584	EUR	1,666,512	0.13
			19,132,674	1.52
France				
ACCOR SA	20,753	EUR	794,840	0.06
AEROPORTS DE PARIS-ADP-	2,791	EUR	317,058	0.03
AIR LIQUIDE SA	75,422	EUR	12,164,060	0.97
ALSTOM SA	68,335	EUR	1,072,860	0.09
ARKEMA SA	11,315	EUR	918,212	0.07
AXA SA	248,068	EUR	7,583,439	0.60
BIOMERIEUX SA	9,767	EUR	866,821	0.07
BNP PARIBAS SA	136,519	EUR	8,126,976	0.65
BOLLORE --- ACT	63,191	EUR	346,287	0.03
BOUYGUES SA	39,331	EUR	1,178,749	0.09
BUREAU VERITAS SA	53,165	EUR	1,374,847	0.11
CAPGEMINI SE	20,172	EUR	3,745,940	0.30
CARREFOUR SA	123,685	EUR	1,632,643	0.13

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, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
CIE DE SAINT-GOBAIN	86,598	EUR	6,288,747	0.50
CIE GENERALE DES ETABLISSEMENTS MICHELIN	95,893	EUR	3,462,696	0.27
COVIVIO SA	21,557	EUR	956,699	0.08
CREDIT AGRICOLE SA	155,274	EUR	1,978,191	0.16
DANONE SA	111,976	EUR	6,391,590	0.51
DASSAULT SYST.	85,305	EUR	3,011,267	0.24
EDENRED SA	31,188	EUR	1,229,119	0.10
EIFFAGE	11,774	EUR	1,009,738	0.08
ENGIE SA	239,296	EUR	3,191,012	0.25
ESSILORLUXOTTICA SA	36,933	EUR	7,430,920	0.59
GECINA	8,586	EUR	737,967	0.06
GETLINKÁ ACT	68,769	EUR	1,062,481	0.08
HERMES INTERNATIONAL SA	4,201	EUR	8,990,140	0.71
IPSEN	6,198	EUR	709,671	0.06
KERING	9,839	EUR	3,330,502	0.26
KLEPIERRE SA	48,739	EUR	1,217,500	0.10
LEGRAND SA	60,555	EUR	5,609,815	0.45
L'OREAL SA	30,869	EUR	12,657,833	1.01
LVMH MOET HENNESSY LOUIS VUITTON SE	34,794	EUR	24,828,997	1.97
ORANGE	255,307	EUR	2,388,141	0.19
PERNOD RICARD SA	25,964	EUR	3,289,640	0.26
PUBLICIS GROUPE	35,889	EUR	3,566,649	0.28
REMY COINTREAU	2,845	EUR	221,626	0.02
RENAULT SA	36,580	EUR	1,749,987	0.14
SANOFI	151,288	EUR	13,606,842	1.08
SARTORIUS STEDIM BIOTECH	3,797	EUR	582,081	0.05
SCHNEIDER ELECTRIC SE	84,043	EUR	18,850,844	1.50
SOCIETE GENERALE SA	101,446	EUR	2,223,696	0.18
SODEXO SA	16,555	EUR	1,390,620	0.11
TELEPERFORMANCE SE	7,021	EUR	690,446	0.05
TOTALENERGIES SE	280,661	EUR	17,493,600	1.39
UNIBAIL RODAMCO	25,009	EUR	1,838,662	0.15
VEOLIA ENVIRONNEMENT SA	66,050	EUR	1,844,116	0.15
VINCI SA	61,955	EUR	6,095,133	0.48
VIVENDI SA	123,706	EUR	1,206,876	0.10
			211,256,576	16.78
Germany				
ADIDAS AG - REG SHS	21,645	EUR	4,826,835	0.38
ALLIANZ SE PREFERENTIAL SHARE	47,663	EUR	12,368,549	0.98
BASF SE PREFERENTIAL SHARE	114,743	EUR	5,184,662	0.41
BECHTLE	5,325	EUR	233,980	0.02
BEIERSDORF AG	14,392	EUR	1,965,228	0.16
BMW AG	37,333	EUR	3,299,490	0.26
BMW VORZUG - STIMMRECHTSLOS	15,552	EUR	1,282,262	0.10
BRENNTAG - REG SHS	29,519	EUR	1,858,516	0.15
CARL ZEISS MEDITEC AG	5,556	EUR	364,751	0.03
COMMERZBK	142,358	EUR	2,019,348	0.16
CONTINENTAL AG	10,334	EUR	546,669	0.04
COVESTRO AG	26,425	EUR	1,448,090	0.12
DAIMLER TRUCK HOLDING AG	74,985	EUR	2,787,192	0.22
DELIVERY HERO	24,058	EUR	532,885	0.04
DEUTSCHE BANK AG PREFERENTIAL SHARE	272,716	EUR	4,065,650	0.32
DEUTSCHE BOERSE AG - REG SHS	26,040	EUR	4,976,244	0.40
DEUTSCHE POST AG - REG SHS	127,880	EUR	4,832,585	0.38
DEUTSCHE TELEKOM AG - REG SHS	427,462	EUR	10,036,808	0.80
E.ON SE	326,715	EUR	4,003,893	0.32
EVONIK INDUSTRIES	49,782	EUR	948,347	0.08
FRESENIUS MEDICAL CARE AG	30,191	EUR	1,079,630	0.09

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Cleome Index Europe Equities

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
FRESENIUS SE	61,685	EUR	1,719,778	0.14
GEA GROUP AG	31,921	EUR	1,241,727	0.10
HANNOVER RUECK SE	7,340	EUR	1,737,378	0.14
HENKEL AG & CO KGAA	14,245	EUR	1,046,295	0.08
HENKEL AG & CO KGAA PREFERENTIAL SHARE	23,277	EUR	1,937,111	0.15
INFINEON TECHNOLOGIES - REG SHS	171,188	EUR	5,872,604	0.47
KNORR-BREMSE - BEARER SHS	16,056	EUR	1,144,793	0.09
LEG IMMOBILIEN - REG SHS	12,938	EUR	986,652	0.08
MERCEDES-BENZ GROUP	112,720	EUR	7,278,331	0.58
MERCK KGAA	17,652	EUR	2,731,647	0.22
MTU AERO ENGINES HOLDING AG	10,040	EUR	2,397,552	0.19
MUENCHENER RUECK - REG SHS	19,487	EUR	9,100,429	0.72
NEMETSCHEK	7,471	EUR	686,211	0.05
PUMA AG	15,645	EUR	670,701	0.05
RATIONAL NAMEN	1,032	EUR	802,380	0.06
SAP AG	134,258	EUR	25,444,576	2.02
SARTORIUS VORZ.OHNE STIMMRECHT.	3,409	EUR	746,571	0.06
SCOUT24	8,405	EUR	598,436	0.05
SIEMENS AG PREFERENTIAL SHARE	105,574	EUR	18,340,315	1.46
SIEMENS ENERGY - REG SHS	95,302	EUR	2,316,792	0.18
SIEMENS HEALTHINEERS	32,173	EUR	1,730,907	0.14
SYMRISE AG	21,700	EUR	2,480,310	0.20
TALANX AG NAM AKT	13,495	EUR	1,006,052	0.08
VOLKSWAGEN AG	5,535	EUR	620,474	0.05
VOLKSWAGEN AG VORZ.AKT	32,959	EUR	3,473,879	0.28
VONOVIA SE	102,371	EUR	2,717,950	0.22
ZALANDO SE	28,341	EUR	620,385	0.05
			168,111,850	13.35
Ireland				
AIB GRP - REGISTERED	288,989	EUR	1,426,450	0.11
BANK OF IRELAND - REGISTERED	147,457	EUR	1,440,360	0.11
DCC PLC	37,817	GBP	2,471,029	0.20
FLUTTER ENTERTAINMENT PLC	22,813	EUR	3,892,081	0.31
KERRY GROUP -A-	21,310	EUR	1,612,102	0.13
KINGSPAN GROUP	27,814	EUR	2,211,213	0.18
SMURFIT KAPPA PLC	45,200	EUR	1,880,320	0.15
			14,933,555	1.19
Isle of Man				
ENTAIN PLC	81,565	GBP	606,074	0.05
			606,074	0.05
Italy				
AMPLIFON SPA	17,428	EUR	579,307	0.05
ASSICURAZIONI GENERALI SPA	166,988	EUR	3,889,151	0.31
ENEL SPA	1,080,657	EUR	7,017,787	0.56
ENI SPA	254,912	EUR	3,659,007	0.29
FINECOBANK	72,696	EUR	1,011,929	0.08
INTESA SANPAOLO	2,054,350	EUR	7,130,649	0.57
MEDIOBANCA	46,835	EUR	641,171	0.05
MONCLER SPA	27,242	EUR	1,554,429	0.12
NEXI SPA	90,598	EUR	515,865	0.04
PRYSMIAN SPA	62,263	EUR	3,600,047	0.29
RECORDATI SPA	6,944	EUR	338,173	0.03
TELECOM ITALIA	787,386	EUR	175,982	0.01
TERNA SPA	151,808	EUR	1,095,750	0.09
UNICREDIT SPA - REG SHS	200,277	EUR	6,930,586	0.55
			38,139,833	3.03
Jersey				
WPP PLC	172,506	GBP	1,473,885	0.12
			1,473,885	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, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
Luxembourg				
EUROFINS SCIENTIFIC SEÂ	17,083	EUR	795,214	0.06
TENARIS - REG SHS	72,070	EUR	1,034,205	0.08
			1,829,419	0.15
Netherlands				
ABN AMRO GROUP DEP RECEIPT	61,165	EUR	938,883	0.07
ADYEN	2,607	EUR	2,902,112	0.23
AKZO NOBEL NV	31,289	EUR	1,776,590	0.14
ARGENX SE	7,797	EUR	3,185,854	0.25
ASM INTERNATIONAL NV	6,192	EUR	4,407,466	0.35
ASML HOLDING NV	50,863	EUR	49,042,103	3.89
ASR NEDERLAND NV	24,181	EUR	1,076,296	0.09
BESI - REG SHS	10,905	EUR	1,702,816	0.14
DAVIDE CAMPARI-MILANO N.V.	78,095	EUR	689,110	0.05
EURONEXT NV	13,540	EUR	1,171,210	0.09
EXOR NV	13,106	EUR	1,280,456	0.10
FERRARI NV	14,632	EUR	5,570,402	0.44
FERROVIAL INTERNATIONAL SE	58,518	EUR	2,121,863	0.17
HEINEKEN HOLDING	15,081	EUR	1,110,716	0.09
HEINEKEN NV	38,118	EUR	3,442,055	0.27
IMCD	12,997	EUR	1,680,512	0.13
ING GROUP NV	415,737	EUR	6,635,994	0.53
KONINKLIJKE AHOLD DELHAIZE NV	146,969	EUR	4,054,875	0.32
KONINKLIJKE KPN NV	526,161	EUR	1,883,656	0.15
NN GROUP NV	51,950	EUR	2,257,228	0.18
PROSUS NV	180,610	EUR	6,007,089	0.48
QIAGEN NV - REG SHS	31,417	EUR	1,211,125	0.10
RANDSTAD BR	15,870	EUR	671,777	0.05
ROYAL PHILIPS NV	95,375	EUR	2,249,896	0.18
STELLANTIS NV-BEARER AND REGISTERED SHS	310,031	EUR	5,726,272	0.45
STMICROELECTRONICS NV	87,197	EUR	3,214,517	0.26
UNIVERSAL MUSIC GROUP N.V.	108,964	EUR	3,027,020	0.24
WOLTERS KLUWER NV	34,135	EUR	5,284,098	0.42
			124,321,991	9.87
Norway				
AKER BP SHS	41,306	NOK	985,277	0.08
DNB BANK ASA	123,827	NOK	2,275,470	0.18
EQUINOR ASA	133,781	NOK	3,563,313	0.28
MOWI ASA	74,740	NOK	1,163,852	0.09
NORSK HYDRO ASA	337,098	NOK	1,964,423	0.16
ORKLA ASA	221,561	NOK	1,684,302	0.13
TELENOR ASA	90,289	NOK	962,904	0.08
			12,599,541	1.00
Portugal				
EDP ENERGIAS DE PORTUGAL SA - REG SHS	497,145	EUR	1,739,510	0.14
GALP ENERGIA SA REG SHS -B-	65,599	EUR	1,293,612	0.10
JERONIMO MARTINS SGPS SA	45,771	EUR	835,321	0.07
			3,868,443	0.31
Spain				
ACS	38,403	EUR	1,546,873	0.12
AENA SME SA	10,364	EUR	1,948,432	0.15
AMADEUS IT GROUP SA -A-	63,758	EUR	3,961,922	0.31
BANCO BILBAO VIZCAYA ARGENTARIA SA	761,725	EUR	7,123,652	0.57
BANCO SANTANDER SA - REG SHS	1,944,677	EUR	8,421,424	0.67
CAIXABANK SA	559,492	EUR	2,765,569	0.22
CELLNEX TELECOM SA	58,424	EUR	1,774,338	0.14
EDP RENOVAVEIS SA	71,478	EUR	932,788	0.07
GRIFOLS SA -A-	46,729	EUR	367,290	0.03
IBERDROLA SA	833,488	EUR	10,097,707	0.80

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Cleome Index Europe Equities

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
INDITEX SHARE FROM SPLIT	139,643	EUR	6,473,849	0.51
REDEIA CORPORACION SA	81,659	EUR	1,332,675	0.11
REPSOL SA	166,026	EUR	2,446,393	0.19
TELEFONICA SA	613,746	EUR	2,430,434	0.19
			51,623,346	4.10
Sweden				
ALFA LAVAL	46,891	SEK	1,917,367	0.15
ASSA ABLOY -B- NEW I	185,075	SEK	4,885,328	0.39
ATLAS COPCO AB -A-	338,037	SEK	5,932,773	0.47
ATLAS COPCO AB -B-	238,878	SEK	3,602,112	0.29
BOLIDEN - REG SHS	83,308	SEK	2,488,964	0.20
EPIROC - REG SHS -A-	120,456	SEK	2,244,620	0.18
EQT AB	47,048	SEK	1,298,276	0.10
ESSITY AB REGISTERED -B-	64,984	SEK	1,553,891	0.12
EVOLUTION AB	19,606	SEK	1,907,051	0.15
FASTIGHETS-B SHS SHARES	25,006	SEK	159,994	0.01
GETINGE -B-	20,183	SEK	320,172	0.03
HENNES AND MAURITZ AB	68,929	SEK	1,018,145	0.08
HEXAGON - REG SHS -B-	270,184	SEK	2,848,239	0.23
HUSQVARNA -B-	59,574	SEK	445,834	0.04
INVESTOR - REG SHS -B-	222,351	SEK	5,685,133	0.45
LATOIR INVESTMENT REGISTERED B	78,888	SEK	1,989,229	0.16
LIFCO AB	69,596	SEK	1,784,356	0.14
NIBE INDUSTRIER	297,937	SEK	1,179,672	0.09
SAAB AB	71,490	SEK	1,606,163	0.13
SANDVIK AB	150,309	SEK	2,812,831	0.22
SECURITAS -B- FREE	84,988	SEK	787,730	0.06
SKANDINAVISKA ENSKILDA BANKEN -A-	183,205	SEK	2,526,131	0.20
SKANSKA -B- FREE	46,865	SEK	787,828	0.06
SKF AB -B-	58,862	SEK	1,103,598	0.09
SVENSKA CELLULOSA SCA AB-SHS-B-	111,703	SEK	1,540,714	0.12
SVENSKA HANDELSBANKEN AB-A-	185,404	SEK	1,649,034	0.13
SWEDBANK -A-	108,610	SEK	2,087,034	0.17
TELE2 AB	75,012	SEK	705,178	0.06
TELIA COMPANY AB	313,191	SEK	784,495	0.06
VOLVO AB -B-	266,346	SEK	6,361,797	0.51
			64,013,689	5.08
Switzerland				
ABB LTD PREFERENTIAL SHARE	264,636	CHF	13,717,490	1.09
ADECCO REG.SHS	22,728	CHF	703,752	0.06
ALCON - REG SHS	66,386	CHF	5,529,812	0.44
BACHEM HOLDING LTD SHARES	1,652	CHF	141,434	0.01
BALOISE HOLDING - REG SHS	5,598	CHF	919,582	0.07
BARRY CALLEBAUT - NAMEN-AKT	719	CHF	1,093,002	0.09
CHOCOLADEFABRIKEN LINDT & SP - REG SHS	17	CHF	1,832,304	0.15
CHOCOLADEFABRIKEN LINDT & SP PARTIZIPSCH	105	CHF	1,143,710	0.09
CIE FINANCIERE RICHEMONT - REG SHS	66,159	CHF	9,634,806	0.77
CLARIANT - REG SHS	58,524	CHF	859,280	0.07
COCA COLA HBC - REG SHS	40,125	GBP	1,276,844	0.10
DSM FIRMENICH	27,293	EUR	2,882,141	0.23
GEBERIT AG	6,681	CHF	3,682,338	0.29
GIVAUDAN SA - REG SHS	1,327	CHF	5,869,913	0.47
JULIUS BAER GROUP - REG SHS	29,735	CHF	1,549,968	0.12
KUEHNE + NAGEL INTERNATIONAL AG	6,834	CHF	1,833,660	0.15
LOGITECH - REG SHS	24,391	USD	2,201,408	0.17
LONZA GROUP	9,587	CHF	4,881,849	0.39
NESTLE SA PREFERENTIAL SHARE	342,171	CHF	32,588,052	2.59
NOVARTIS AG PREFERENTIAL SHARE	254,618	CHF	25,426,107	2.02
PARTNERS GROUP HLDG - REG SHS	2,684	CHF	3,216,174	0.26

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Cleome Index Europe Equities

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
ROCHE HOLDING AG	3,101	CHF	881,630	0.07
ROCHE HOLDING LTD	91,409	CHF	23,681,579	1.88
SANDOZ GROUP AG	54,452	CHF	1,839,850	0.15
SCHINDLER HOLDING SA	8,218	CHF	1,926,820	0.15
SGS LTD	19,365	CHF	1,608,639	0.13
SIKA - REGISTERED SHS	20,184	CHF	5,390,504	0.43
SONOVA HOLDING NAM-AKT	7,078	CHF	2,040,240	0.16
STRAUMANN HOLDING LTDÄ	11,963	CHF	1,382,568	0.11
SWISS LIFE HOLDING - REG SHS	3,433	CHF	2,354,852	0.19
SWISS PRIME SITE AG-NAMEN AKT	5,047	CHF	446,503	0.04
SWISS RE - REG SHS	48,883	CHF	5,659,576	0.45
SWISSCOM SHS NOM	2,683	CHF	1,408,293	0.11
TEMENOS AG NAM.AKT	7,569	CHF	487,283	0.04
THE SWATCH GROUP	4,682	CHF	894,784	0.07
UBS GROUP SA	418,165	CHF	11,484,828	0.91
VAT GROUP SA	3,786	CHF	2,002,584	0.16
ZURICH INSURANCE GROUP - REG SHS	19,333	CHF	9,617,818	0.76
			194,091,977	15.41
United Kingdom				
3I GROUP PLC	161,466	GBP	5,838,943	0.46
ADMIRAL GROUP PLC	37,871	GBP	1,168,045	0.09
ANGLO AMERICAN PLC	181,086	GBP	5,343,836	0.42
ANTOFAGASTA PLC	96,557	GBP	2,402,963	0.19
ASHTREAD GROUP	70,189	GBP	4,372,687	0.35
ASSOCIATED BRITISH FOODS PLC	60,247	GBP	1,757,989	0.14
ASTRAZENECA PLC	200,613	GBP	29,235,999	2.32
AUTO TRADER GROUP PLC	122,340	GBP	1,156,087	0.09
AVIVA PLC	469,543	GBP	2,639,432	0.21
BARCLAYS PLC	1,981,907	GBP	4,883,179	0.39
BARRATT DEVELOPMENTS PLC	157,781	GBP	878,743	0.07
BP PLC	2,208,532	GBP	12,378,303	0.98
BT GROUP PLC	939,625	GBP	1,555,422	0.12
BUNZL PLC	92,017	GBP	3,266,747	0.26
BURBERRY GROUP PLC	58,689	GBP	607,622	0.05
CENTRICA	912,172	GBP	1,451,342	0.12
COCA-COLA EUROPACIFIC PARTNERS	32,496	EUR	2,222,726	0.18
COMPASS GROUP	229,757	GBP	5,853,336	0.46
CRODA INTL - REG SHS	24,542	GBP	1,142,795	0.09
DIAGEO PLC	288,154	GBP	8,460,924	0.67
ENDEAVOUR MNG --- REGISTERED	37,139	GBP	738,531	0.06
EXPERIAN GROUP	124,844	GBP	5,427,552	0.43
GSK REG SHS	563,244	GBP	10,160,780	0.81
HALEON PLC REGISTERED SHARE	909,629	GBP	3,461,063	0.27
HALMA PLC	57,083	GBP	1,821,862	0.14
HARGREAVES LANS - REGISTERED SHS	60,453	GBP	807,133	0.06
HIKMA PHARMACEUTICALS PLC	28,810	GBP	642,563	0.05
HSBC HOLDINGS PLC	2,407,674	GBP	19,420,984	1.54
INFORMA PLC	204,377	GBP	2,062,934	0.16
INTERCONTINENTAL HOTELS GROUP PLC	23,091	GBP	2,267,567	0.18
INTERTEK GROUP PLC	22,591	GBP	1,277,363	0.10
J SAINSBURY PLC	543,383	GBP	1,634,283	0.13
JD SPORTS FASHION PLC	426,650	GBP	601,341	0.05
KINGFISHER PLC	437,919	GBP	1,285,065	0.10
LAND SEC R.E.I.T	118,636	GBP	866,840	0.07
LEGAL & GENERAL GROUP PLC	835,021	GBP	2,235,652	0.18
LLOYDS BANKING GROUP PLC	8,932,894	GBP	5,767,372	0.46
LSE GROUP	61,439	GBP	6,811,660	0.54
M AND G REGISTERED SHS	478,551	GBP	1,151,435	0.09

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Cleome Index Europe Equities

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
MELROSE IND --- REGISTERED SHS	260,759	GBP	1,702,000	0.14
MONDI PLC - REG SHS	76,161	GBP	1,364,044	0.11
NATIONAL GRID PLC	655,455	GBP	6,823,196	0.54
NATWEST GROUP PLC	944,434	GBP	3,473,191	0.28
NEXT PLC	18,346	GBP	1,955,233	0.16
PEARSON PLC	109,494	GBP	1,279,550	0.10
PERSIMMON PLC	39,766	GBP	634,118	0.05
PRUDENTIAL PLC	343,500	GBP	2,910,543	0.23
RECKITT BENCKISER GROUP PLC	95,942	GBP	4,845,476	0.38
RELX PLC	269,079	GBP	11,548,959	0.92
RENTOKIL INITIAL PLC	356,153	GBP	1,937,345	0.15
RIO TINTO PLC	183,390	GBP	11,249,766	0.89
SAGE GROUP	134,121	GBP	1,721,893	0.14
SEGRO (REIT)	203,314	GBP	2,153,879	0.17
SEVERN TRENT PLC	48,206	GBP	1,353,191	0.11
SHELL PLC	394,668	GBP	13,192,063	1.05
SHELL PLC	432,149	GBP	14,518,045	1.15
SMITH AND NEPHEW PLC	118,979	GBP	1,376,078	0.11
SPIRAX-SARCO ENGIN	12,687	GBP	1,268,924	0.10
SSE PLC	171,416	GBP	3,617,962	0.29
STANDARD CHARTERED PLC	287,769	GBP	2,430,178	0.19
TAYLOR WIMPEY PLC	566,528	GBP	949,837	0.08
THE BERKELEY GROUP HOLDINGS	16,514	GBP	893,628	0.07
UNILEVER	199,966	GBP	10,247,712	0.81
UNILEVER	127,193	GBP	6,522,457	0.52
UNITED UTILITIES GROUP PLC	142,591	GBP	1,652,532	0.13
VODAFONE GROUP PLC	3,702,094	GBP	3,046,035	0.24
WHITBREAD	22,993	GBP	806,796	0.06
WISE PLC	82,563	GBP	663,640	0.05
			281,197,371	22.33
United States of America				
AEGON - REGISTERED SHS	200,684	EUR	1,157,545	0.09
			1,157,545	0.09
Total Shares			1,286,204,169	102.15
Total transferable securities admitted to an official stock exchange listing or dealt in another regulated market			1,286,204,169	102.15
Other transferable securities				
Shares				
Portugal				
BANCO ESPIRIT SANTO	548,704	EUR	0	0.00
			0	0.00
United Kingdom				
NMC HEALTH PLC	14,075	GBP	0	0.00
			0	0.00
Total Shares			0	0.00
Rights				
Italy				
DIR AMPLIFON	13,405	EUR	0	0.00
			0	0.00
Total Rights			0	0.00
Total Other transferable securities			0	0.00
Total investment portfolio			1,286,204,169	102.15
Acquisition cost			1,066,880,868	

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

Geographical and economic breakdown of investments as at June 30, 2024

Geographical breakdown (in % of net assets)

United Kingdom	22.33
France	16.78
Switzerland	15.41
Germany	13.35
Netherlands	9.87
Denmark	6.32
Sweden	5.08
Spain	4.10
Italy	3.03
Finland	1.52
Ireland	1.19
Belgium	1.18
Norway	1.00
Portugal	0.31
Austria	0.27
Luxembourg	0.15
Jersey	0.12
United States of America	0.09
Isle of Man	0.05
	102.15

Economic breakdown (in % of net assets)

Banks and other financial institutions	16.52
Pharmaceuticals	16.48
Electronics and semiconductors	5.71
Petroleum	5.59
Insurance	5.54
Foods and non alcoholic drinks	5.43
Electrical engineering	4.64
Utilities	4.26
Chemicals	3.81
Machine and apparatus construction	3.62
Internet and internet services	3.61
Textiles and garments	3.44
Road vehicles	3.03
Communication	2.49
Building materials	2.16
Graphic art and publishing	2.10
Tobacco and alcoholic drinks	1.99
Retail trade and department stores	1.81
Non ferrous metals	1.56
Transportation	1.18
Hotels and restaurants	1.08
Paper and forest products	0.96
Real estate	0.96
Miscellaneous services	0.94
Miscellaneous consumer goods	0.76
Biotechnology	0.55
Healthcare	0.55
Aeronautic and astronautic Industry	0.32
Tires and rubber	0.32
Coal mining and steel industry & Chemicals	0.28
Office supplies and computing	0.17
Agriculture and fishery	0.09
Environmental services and recycling	0.07
Watch and clock industry, jewelry	0.07
Precious metals and stones	0.06
	102.15

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



Cleome Index USA Equities

Investment portfolio as at June 30, 2024

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	29,575	USD	2,983,822	0.11
EVEREST GROUP LTD	3,903	USD	1,487,121	0.06
			4,470,943	0.17
Canada				
WASTE CONNECTIONS	18,067	CAD	3,168,230	0.12
			3,168,230	0.12
Ireland				
ACCENTURE - SHS CLASS A	36,009	USD	10,925,490	0.42
ALLEGION PLC	2,938	USD	347,125	0.01
AON PREFERENTIAL SHARE	9,950	USD	2,921,121	0.11
CRH PLC	32,485	EUR	2,435,725	0.09
EATON CORPORATION PUBLIC LIMITED COMPANY	24,938	USD	7,819,310	0.30
JOHNSON CONTROLS INTL	49,705	USD	3,303,891	0.13
LINDE PLC	31,387	USD	13,772,929	0.53
MEDTRONIC HLD	81,239	USD	6,394,322	0.25
PENTAIR PLC	34,284	USD	2,628,554	0.10
TRANE TECH - REG SHS	15,718	USD	5,170,122	0.20
WILLIS TOWERS WATSON PLC	9,791	USD	2,566,613	0.10
			58,285,202	2.24
Jersey				
APTIV PLC	18,774	USD	1,322,065	0.05
FERGUSON NEWCO PLC	18,516	USD	3,585,623	0.14
			4,907,688	0.19
Liberia				
ROYAL CARIBBEAN CRUISES	13,219	USD	2,107,505	0.08
			2,107,505	0.08
Luxembourg				
CLOUDFLARE INC	12,860	USD	1,065,194	0.04
PINTEREST PREFERENTIAL SHARE -A-	29,861	USD	1,315,974	0.05
SNOWFLAKE INC-CLASS A	14,917	USD	2,015,138	0.08
THE TRADE DESK -A-	20,330	USD	1,985,631	0.08
			6,381,937	0.25
Netherlands Antilles				
SLB	109,474	USD	5,164,983	0.20
			5,164,983	0.20
Netherlands				
LYONDELLBASELL -A-	16,070	USD	1,537,256	0.06
NXP SEMICONDUCTORS	16,342	USD	4,397,469	0.17
			5,934,725	0.23
Switzerland				
BUNGE GLOBAL LT	15,447	USD	1,649,276	0.06
CHUBB - REG SHS	23,821	USD	6,076,261	0.23
TE CONNECTIVITY LTD - REG SHS	18,039	USD	2,713,607	0.10
			10,439,144	0.40
United Kingdom				
ATLISSIAN CORPORATION PL	8,828	USD	1,561,497	0.06
			1,561,497	0.06
United States of America				
3M CO	35,397	USD	3,617,219	0.14
ABBOTT LABORATORIES	97,533	USD	10,134,654	0.39
ABBVIE INC	93,408	USD	16,021,340	0.62
ADOBE INC	24,924	USD	13,846,279	0.53
ADVANCED MICRO DEVICES INC	89,318	USD	14,488,273	0.56
AFLAC INC	32,445	USD	2,897,663	0.11
AGILENT TECHNOLOGIES	14,765	USD	1,913,987	0.07
AIR PRODUCTS & CHEMICALS INC	13,865	USD	3,577,863	0.14

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Cleome Index USA Equities

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in USD)	% net assets
AIRBNB INC	23,472	USD	3,559,060	0.14
AKAMAI TECHNOLOGIES	11,695	USD	1,053,486	0.04
ALBEMARLE - REGISTERED SHS	7,141	USD	682,108	0.03
ALEXANDRIA REAL ESTATE	12,020	USD	1,405,979	0.05
ALIGN TECHNOLOGY INC	2,593	USD	626,028	0.02
ALLSTATE CORP	15,684	USD	2,504,107	0.10
ALNYLAM PHARMACEUTICALS INC	6,975	USD	1,694,925	0.07
ALPHABET INC -A-	290,540	USD	52,921,860	2.03
ALPHABET INC -C-	303,428	USD	55,654,763	2.14
AMAZON.COM INC	505,668	USD	97,720,340	3.75
AMERICAN EXPRESS	34,382	USD	7,961,152	0.31
AMERICAN INTL	42,207	USD	3,133,448	0.12
AMERICAN TOWER CORP	28,117	USD	5,465,382	0.21
AMERICAN WATER WORKS CO INC	24,998	USD	3,228,742	0.12
AMERIPRISE FINANCIAL INC	8,447	USD	3,608,474	0.14
AMETEK INC	15,445	USD	2,574,836	0.10
AMGEN INC	28,695	USD	8,965,753	0.34
AMPHENOL -A-	58,954	USD	3,971,731	0.15
ANALOG DEVICES INC	30,387	USD	6,936,137	0.27
ANNALY CAPITAL MANAGEMENT INC	107,316	USD	2,045,443	0.08
ANSYS INC	4,768	USD	1,532,912	0.06
APOLLO GLB MGMT - REG SHS	29,917	USD	3,532,300	0.14
APPLE INC	795,518	USD	167,552,000	6.44
APPLIED MATERIALS INC	48,133	USD	11,358,907	0.44
AQUA AMERICA --- REGISTERED SHS	74,013	USD	2,762,905	0.11
ARCHER-DANIELS MIDLAND CO	25,068	USD	1,515,361	0.06
ARISTA NETWORKS INC	13,940	USD	4,885,692	0.19
ARTHUR J.GALLAGHER AN CO	12,616	USD	3,271,455	0.13
ASSURANT INC	6,445	USD	1,071,481	0.04
AT&T INC	420,769	USD	8,040,896	0.31
ATMOS ENERGY CORP	12,854	USD	1,499,419	0.06
AUTODESK INC	15,094	USD	3,735,010	0.14
AUTOMATIC DATA PROCESSING INC	36,386	USD	8,684,974	0.33
AUTOZONE INC	1,061	USD	3,144,910	0.12
AVALONBAY COMMUN	15,520	USD	3,210,933	0.12
AVANTOR - REG SHS	51,733	USD	1,096,740	0.04
AXON ENTERPRISE - REGISTERED	4,046	USD	1,190,495	0.05
BAKER HUGHES - REG SHS -A-	73,519	USD	2,585,663	0.10
BALL CORP	29,949	USD	1,797,539	0.07
BANK OF AMERICA CORP	417,121	USD	16,588,901	0.64
BANK OF NY MELLON	90,902	USD	5,444,121	0.21
BAXTER INTERNATIONAL INC	27,699	USD	926,532	0.04
BECTON DICKINSON	15,994	USD	3,737,958	0.14
BEST BUY CO INC	15,192	USD	1,280,533	0.05
BIOGEN IDEC INC	9,652	USD	2,237,527	0.09
BIOMARIN PHARMACEUTICAL INC	9,599	USD	790,286	0.03
BLACKROCK INC	9,713	USD	7,647,239	0.29
BLACKSTONE INC - REGISTERED SHS	36,704	USD	4,543,955	0.17
BLOCK INC -A-	26,132	USD	1,685,252	0.06
BOOKING HOLDINGS INC	1,805	USD	7,150,508	0.27
BOOZ ALLEN HAMILTON -A-	10,579	USD	1,628,108	0.06
BOSTON PROPERTIES INC	15,791	USD	972,094	0.04
BOSTON SCIENTIF CORP	70,014	USD	5,391,778	0.21
BRISTOL-MYERS SQUIBB CO	124,552	USD	5,172,645	0.20
BROADCOM INC - REGISTERED SHS	23,722	USD	38,086,382	1.46
BROADRIDGE FINANCIAL SOL	12,931	USD	2,547,407	0.10
BUILDERS FIRSTSOURCE	7,297	USD	1,009,978	0.04
BURLINGTON STORES INC	3,892	USD	934,080	0.04

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Cleome Index USA Equities

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in USD)	% net assets
C.H.ROBINSON WORLWIDE INC	17,901	USD	1,577,436	0.06
CADENCE DESIGN SYSTEMS INC	16,767	USD	5,160,044	0.20
CAPITAL ONE FINANCIAL CORP	24,784	USD	3,431,345	0.13
CARDINAL HEALTH	20,113	USD	1,977,510	0.08
CARLISLE COS INC	3,567	USD	1,445,384	0.06
CARMAX INC	9,071	USD	665,268	0.03
CARRIER GLOBAL CORP-WI	54,296	USD	3,424,992	0.13
CATALENT	15,639	USD	879,381	0.03
CATERPILLAR - REG SHS	26,509	USD	8,830,148	0.34
CBOE HOLDINGS INC	15,719	USD	2,673,173	0.10
CBRE GROUP	24,125	USD	2,149,779	0.08
CDW	8,463	USD	1,894,358	0.07
CENCORA INC	7,135	USD	1,607,516	0.06
CENTENE CORP	29,527	USD	1,957,640	0.08
CF INDUSTRIES HOLDINGS INC	6,619	USD	490,600	0.02
CHARLES SCHWAB CORP/THE	81,482	USD	6,004,409	0.23
CHARTER COMM -A-	5,299	USD	1,584,189	0.06
CHENIERE ENERGY INC	21,690	USD	3,792,063	0.15
CHIPOTLE MEXICAN GRILL -A-	79,600	USD	4,986,940	0.19
CHURCH AND DWIGHT CO	18,863	USD	1,955,716	0.08
CINCINNATI FINANCIAL CORP	6,616	USD	781,350	0.03
CINTAS	8,225	USD	5,759,639	0.22
CISCO SYSTEMS INC	241,919	USD	11,493,572	0.44
CITIGROUP INC	128,761	USD	8,171,173	0.31
CITIZENS FINANCIAL GROUP INC	38,303	USD	1,380,057	0.05
CLOROX CO	11,451	USD	1,562,718	0.06
CME GROUP -A-	22,081	USD	4,341,125	0.17
COCA-COLA CO	234,671	USD	14,936,809	0.57
COGNIZANT TECHNOLOGY SOLUTIONS -A-	33,147	USD	2,253,996	0.09
COINBASE GLOBAL - REG SHS -A-	9,475	USD	2,105,629	0.08
COLGATE-PALMOLIVE CO	56,986	USD	5,529,921	0.21
COMCAST CORP	234,508	USD	9,183,333	0.35
CONAGRA BRANDS INC	89,478	USD	2,542,965	0.10
CONOCOPHILLIPS CO	67,247	USD	7,691,712	0.30
CONSOLIDATED EDISON INC	69,338	USD	6,200,204	0.24
CONSTELLATION BRANDS INC -A-	7,835	USD	2,015,788	0.08
CONSTELLATION ENERGY	19,141	USD	3,833,368	0.15
COPART INC	43,884	USD	2,376,757	0.09
CORNING INC	48,365	USD	1,878,980	0.07
CORTEVA - REG SHS	27,158	USD	1,464,903	0.06
COSTAR GROUP INC	14,924	USD	1,106,465	0.04
COSTCO WHOLESALE CORP	23,723	USD	20,164,312	0.77
COTERRA ENERGY INC	38,761	USD	1,033,756	0.04
CROWDSTRIKE HOLDINGS INC	12,034	USD	4,611,309	0.18
CROWN CASTLE INC	27,755	USD	2,711,664	0.10
CUMMINS - REGISTERED	7,528	USD	2,084,729	0.08
CVS HEALTH	76,226	USD	4,501,908	0.17
DANAHER CORP	38,429	USD	9,601,486	0.37
DARDEN RESTAURANTS INC	6,233	USD	943,178	0.04
DATADOG INC	13,071	USD	1,695,178	0.07
DECKERS OUTDOOR	1,761	USD	1,704,560	0.07
DEERE AND CO	16,177	USD	6,044,213	0.23
DELL TECHNOLOGIES PREFERENTIAL SHARE	14,676	USD	2,023,967	0.08
DEVON ENERGY CORP	40,655	USD	1,927,047	0.07
DEXCOM INC	22,989	USD	2,606,493	0.10
DIAMONDBACK ENERGY	15,576	USD	3,118,159	0.12
DIGITAL REALTY TRUST INC	17,268	USD	2,625,599	0.10
DISCOVER FINANCIAL SERVICES - SHS	18,118	USD	2,370,016	0.09

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Cleome Index USA Equities

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in USD)	% net assets
DOLLAR GENERAL	10,757	USD	1,422,399	0.05
DOLLAR TREE INC	9,071	USD	968,511	0.04
DOMINO PIZZA INC	1,546	USD	798,246	0.03
DOORDASH - REGISTERED SHS -A-	13,912	USD	1,513,347	0.06
DOVER CORP	18,437	USD	3,326,957	0.13
DOW - REG SHS	12,500	USD	663,125	0.03
DOWDUPONT - REG SHS	24,421	USD	1,965,646	0.08
DR HORTON	13,516	USD	1,904,810	0.07
DRAFTKINGS INC	19,843	USD	757,407	0.03
EBAY INC	32,370	USD	1,738,916	0.07
ECOLAB INC	19,863	USD	4,727,394	0.18
EDISON INTERNATIONAL	43,817	USD	3,146,499	0.12
EDWARDS LIFESCIENCES CORP	42,305	USD	3,907,712	0.15
ELECTRONIC ARTS - REGSHS	19,454	USD	2,710,526	0.10
ELEVANCE HEALTH	15,036	USD	8,147,407	0.31
ELI LILLY & CO	43,803	USD	39,658,359	1.52
EMCOR GROUP	3,175	USD	1,159,129	0.04
EMERSON ELECTRIC CO	44,976	USD	4,954,556	0.19
ENPHASE ENERGY	8,152	USD	812,836	0.03
EOG RESOURCES INC	32,719	USD	4,118,341	0.16
EQT	27,869	USD	1,030,596	0.04
EQT RESIDENTIAL PPTYS TR SHS BEN.INT.	22,191	USD	1,538,724	0.06
EQUIFAX INC	7,057	USD	1,711,040	0.07
EQUINIX INC	5,361	USD	4,056,133	0.16
EQUITABLE HOLDINGS INC	26,770	USD	1,093,822	0.04
ESSEX PROPERTY TRUST	3,564	USD	970,121	0.04
ESTEE LAUDER COMPANIES INC -A-	12,193	USD	1,297,335	0.05
ETSY	6,880	USD	405,782	0.02
EVERSOURCE ENERGY	57,878	USD	3,282,261	0.13
EXACT SCIENCES CORP	12,517	USD	528,843	0.02
EXELON CORP	125,129	USD	4,330,715	0.17
EXPEDITORS INTERNATIONAL OF WASHINGTON	27,626	USD	3,447,449	0.13
EXTRA SPACE STORAGE INC	11,306	USD	1,757,065	0.07
EXXON MOBIL CORP	251,117	USD	28,908,588	1.11
FACTSET RESEARCH SYSTEMS INC	4,697	USD	1,917,644	0.07
FAIR ISAAC CORP	1,477	USD	2,198,751	0.08
FASTENAL CO	42,102	USD	2,645,690	0.10
FEDEX CORP	16,916	USD	5,072,093	0.19
FIDELITY NATIONAL INFO SERVICES INC	46,434	USD	3,499,266	0.13
FIFTH THIRD BANCORP	52,482	USD	1,915,068	0.07
FIRST CITIZENS BANCSHARES INC	447	USD	752,574	0.03
FIRST SOLAR INC	6,511	USD	1,467,970	0.06
FISERV INC	47,925	USD	7,142,742	0.27
FLEETCOR TCHNGY --- REGISTERED SHS	3,897	USD	1,038,200	0.04
FORD MOTOR	231,882	USD	2,907,800	0.11
FORTINET	38,886	USD	2,343,659	0.09
FORTIVE CORP	47,145	USD	3,493,445	0.13
FRANKLIN RESOURCES INC	44,514	USD	994,888	0.04
FREEMPORT MCMORAN COPPER AND GOLD INC	88,170	USD	4,285,062	0.16
GARTNER INC	6,427	USD	2,886,109	0.11
GE HEALTHCARE TECHNOLOGIES INC Å	21,534	USD	1,677,929	0.06
GEN DIGITAL INC	38,704	USD	966,826	0.04
GENERAL ELECTRI	62,152	USD	9,880,303	0.38
GENERAL MILLS INC	52,713	USD	3,334,624	0.13
GENERAL MOTORS CO	65,879	USD	3,060,738	0.12
GILEAD SCIENCES INC	76,941	USD	5,278,922	0.20
GLOBAL PAYMENTS INC	18,459	USD	1,784,985	0.07
GODADDY -A-	13,189	USD	1,842,635	0.07

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Cleome Index USA Equities

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in USD)	% net assets
GRAIL INC-WI	1,056	USD	16,231	0.00
GS ACQN HLDG - REGISTERED SHS -A-	21,939	USD	1,899,259	0.07
HALLIBURTON	42,927	USD	1,450,074	0.06
HCA INC	11,876	USD	3,815,521	0.15
HEALTHPEAK PROPERTIES INC	87,598	USD	1,716,921	0.07
HEICO -A-	4,970	USD	882,274	0.03
HERSHEY	7,791	USD	1,432,220	0.06
HESS CORP	17,128	USD	2,526,723	0.10
HILTON WORLDWIDE HLDGS INC - REG SHS	22,294	USD	4,864,551	0.19
HOLOGIC INC	26,339	USD	1,955,671	0.08
HOME DEPOT INC	56,986	USD	19,616,860	0.75
HORMEL FOODS CORP	26,820	USD	817,742	0.03
HOST HOTELS & RESORTS - SHS	41,102	USD	739,014	0.03
HOWMET AEROSPC - REGISTERED SHS	27,788	USD	2,157,182	0.08
HP ENTERPRISE CO	98,494	USD	2,085,118	0.08
HP INC	83,930	USD	2,939,229	0.11
HUBBELL	6,345	USD	2,318,971	0.09
HUBSPOT INC	2,791	USD	1,646,104	0.06
HUMANA INC	7,186	USD	2,685,049	0.10
HUNTINGTON BANCSHARES INC	139,403	USD	1,837,331	0.07
IBM CORP	50,844	USD	8,793,470	0.34
IDEX CORP	12,230	USD	2,460,676	0.09
IDEXX LABS CORP	5,504	USD	2,681,549	0.10
ILLINOIS TOOL WORKS	24,809	USD	5,878,741	0.23
ILLUMINA INC	6,342	USD	661,978	0.03
INCYTE CORP	9,755	USD	591,348	0.02
INGERSOLL RAND INC	42,333	USD	3,845,530	0.15
INSULET	3,238	USD	653,428	0.03
INTEL CORP	235,750	USD	7,301,178	0.28
INTERCONTINENTAL EXCHANGE INC	49,862	USD	6,825,609	0.26
INTL FLAVORS & FRAG	17,751	USD	1,690,073	0.06
INTUIT	15,355	USD	10,091,460	0.39
INTUITIVE SURGICAL	19,727	USD	8,775,556	0.34
INVITATION HOMES - REG SHS	28,162	USD	1,010,734	0.04
IQVIA HOLDINGS INC	8,738	USD	1,847,563	0.07
IRON MOUNTAIN INC REIT	23,709	USD	2,124,801	0.08
J.B. HUNT TRANSPORT SERVICES INC	8,893	USD	1,422,880	0.05
J.M. SMUCKER CO SHS	9,428	USD	1,028,029	0.04
JOHNSON & JOHNSON	125,379	USD	18,325,394	0.70
JPMORGAN CHASE CO	154,981	USD	31,346,456	1.20
KELLANOVA	31,432	USD	1,812,998	0.07
KENVUE INC	79,946	USD	1,453,418	0.06
KEURIG DR PEPPER - REG SHS	103,159	USD	3,445,511	0.13
KEYCORP	44,071	USD	626,249	0.02
KEYSIGHT TECHNOLOGIES	10,336	USD	1,413,448	0.05
KIMBERLY-CLARK CORP	23,547	USD	3,254,195	0.13
KINDER MORGAN INC	241,449	USD	4,797,592	0.18
KKR & CO - REG SHS	43,596	USD	4,588,043	0.18
KLA CORPORATION	8,450	USD	6,967,110	0.27
KROGER CO	53,095	USD	2,651,034	0.10
LABCORP HOLDINGS INC	9,969	USD	2,028,791	0.08
LAM RESEARCH CORP	7,687	USD	8,185,502	0.31
LAS VEGAS SANDS CORP	20,956	USD	927,303	0.04
LENNAR CORP -A-	7,894	USD	1,183,074	0.05
LIBERTY MEDI CORP-LIBERTY-C	13,427	USD	964,596	0.04
LIVE NATION ENT	5,262	USD	493,260	0.02
LOWE'S CO INC	36,969	USD	8,150,186	0.31
LPL FINANCIAL HOLDINGS INC	8,110	USD	2,265,123	0.09

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Cleome Index USA Equities

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in USD)	% net assets
LULULEMON ATHLETICA INC SHS WHEN ISSUED	7,203	USD	2,151,536	0.08
M&T BANK CORPORATION	11,900	USD	1,801,184	0.07
MARATHON OIL CORP	64,833	USD	1,858,762	0.07
MARATHON PETROLEUM	20,965	USD	3,637,008	0.14
MARKEL GROUP INC	703	USD	1,107,689	0.04
MARKETAXESS HOLDING INC	2,662	USD	533,811	0.02
MARRIOTT INTERNATIONAL -A-	12,625	USD	3,052,346	0.12
MARSH MCLENNAN COS	33,019	USD	6,957,764	0.27
MARTIN MARIETTA	3,841	USD	2,081,054	0.08
MARVELL TECH --- REGISTERED SHS	51,834	USD	3,623,197	0.14
MASCO CORP	26,269	USD	1,751,354	0.07
MASTERCARD INC -A-	48,906	USD	21,575,370	0.83
MCCORMICK & CO INC NON VOTING	18,943	USD	1,343,816	0.05
MCDONALD'S CORP	40,127	USD	10,225,965	0.39
MCKESSON CORP	6,127	USD	3,578,413	0.14
MERCADOLIBRE	2,558	USD	4,203,817	0.16
MERCK & CO INC	145,035	USD	17,955,332	0.69
META PLATFORMS INC A	117,541	USD	59,266,522	2.28
METLIFE INC	37,695	USD	2,645,812	0.10
METTLER TOLEDO INTERNATIONAL	1,580	USD	2,208,192	0.08
MICROCHIP TECHNOLOGY	9,901	USD	905,942	0.03
MICRON TECHNOLOGY INC	62,220	USD	8,183,797	0.31
MICROSOFT CORP	383,663	USD	171,478,177	6.59
MICROSTRATEGY -A-	750	USD	1,033,110	0.04
MID-AMER APARTMENT COMMUNITIES INC	8,425	USD	1,201,489	0.05
MODERNA INC	17,294	USD	2,053,663	0.08
MOLINA HEALTHCARE	3,367	USD	1,001,009	0.04
MOLSON COORS - REG SHS -B-	12,966	USD	659,062	0.03
MONDELEZ INTERNATIONAL INC	76,629	USD	5,014,602	0.19
MONGODB INC	3,279	USD	819,619	0.03
MONOLITHIC POWER	2,419	USD	1,987,644	0.08
MONSTER BEVERAGE CORP	29,107	USD	1,453,895	0.06
MOODY S CORP	12,693	USD	5,342,864	0.21
MORGAN STANLEY	74,670	USD	7,257,177	0.28
MOSAIC	19,712	USD	569,677	0.02
MOTOROLA SOLUTIONS INC	9,456	USD	3,650,489	0.14
MSCI INC -A-	5,996	USD	2,888,573	0.11
NASDAQ INC	50,799	USD	3,061,148	0.12
NETAPP	12,536	USD	1,614,637	0.06
NETFLIX INC	23,288	USD	15,716,605	0.60
NEWMONT CORPORATION	60,909	USD	2,550,260	0.10
NEXTERA ENERGY	126,660	USD	8,968,795	0.34
NIKE INC	74,424	USD	5,609,337	0.22
NORDSON	4,776	USD	1,107,745	0.04
NORTHERN TRUST CORP	20,028	USD	1,681,951	0.06
NUCOR CORP	14,012	USD	2,215,017	0.09
NVIDIA CORP	1,349,532	USD	166,721,182	6.41
O REILLY AUTO	3,032	USD	3,201,974	0.12
OCCIDENTAL PETROLEUM CORP	36,258	USD	2,285,342	0.09
OKTA -A-	9,339	USD	874,224	0.03
OLD DOMINION FREIGHT LINES INC	11,665	USD	2,060,039	0.08
OMNICOM GROUP INC	13,958	USD	1,252,033	0.05
ON SEMICONDUCTOR CORP	22,286	USD	1,527,705	0.06
ONEOK INC (NEW)	45,933	USD	3,745,836	0.14
ORACLE CORP	88,102	USD	12,440,002	0.48
OTIS WORLDWIDE CORPORATION	52,330	USD	5,037,286	0.19
OWENS CORNING SHS	9,773	USD	1,697,766	0.07
PACCAR INC	32,754	USD	3,371,697	0.13

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Cleome Index USA Equities

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in USD)	% net assets
PACKAGING CORP OF AMERICA	7,292	USD	1,331,228	0.05
PALANTIR TCHNLG - REGISTERED SHS -A-	92,970	USD	2,354,931	0.09
PALO ALTO NETWORKS	18,577	USD	6,297,789	0.24
PARKER-HANNIFIN CORP	9,289	USD	4,698,469	0.18
PAYCHEX INC	19,242	USD	2,281,332	0.09
PAYCOM SOFTWARE INC	4,154	USD	594,188	0.02
PAYPAL HOLDINGS	64,162	USD	3,723,321	0.14
PEPSICO INC	82,038	USD	13,530,527	0.52
PFIZER INC	314,723	USD	8,805,950	0.34
PG AND E CORP	271,081	USD	4,733,074	0.18
PHILLIPS 66	19,709	USD	2,782,320	0.11
PNC FINANCIAL SERVICES GROUP INC	34,507	USD	5,365,148	0.21
PPG INDUSTRIES INC	18,194	USD	2,290,443	0.09
PRINCIPAL FINANCIAL GROUP INC	22,811	USD	1,789,523	0.07
PROCTER & GAMBLE CO	133,418	USD	22,003,296	0.85
PROGRESSIVE CORP	34,951	USD	7,259,672	0.28
PROLOGIS	57,564	USD	6,465,013	0.25
PRUDENTIAL FINANCIAL INC	40,027	USD	4,690,764	0.18
PTC INC	8,352	USD	1,517,308	0.06
PUBLIC SERVICE ENTERPRISE GROUP INC	58,416	USD	4,305,259	0.17
PUBLIC STORAGE INC	10,910	USD	3,138,262	0.12
QUALCOMM INC	62,005	USD	12,350,156	0.47
QUANTA SERVICES - REG SHS	12,023	USD	3,054,924	0.12
QUEST DIAGNOSTICS	16,538	USD	2,263,721	0.09
RAYMOND JAMES FINANCIAL INC	12,490	USD	1,543,889	0.06
REALTY INCOME CORP	41,963	USD	2,216,486	0.09
REGENERON PHARMACEUTICALS INC	5,757	USD	6,050,780	0.23
REGIONS FINANCIAL CORP	100,413	USD	2,012,277	0.08
RELIANCE STEEL ALUMINIUM CO	4,181	USD	1,194,094	0.05
RESMED	8,192	USD	1,568,113	0.06
REVVITY	8,122	USD	851,673	0.03
RIVIAN AUTOMOTIVE INC A	43,764	USD	587,313	0.02
ROCKWELL AUTOMATION	9,810	USD	2,700,497	0.10
ROPER TECHNOLOGIES	6,344	USD	3,575,859	0.14
ROSS STORES INC	15,202	USD	2,209,155	0.08
S&P GLOBAL INC	21,874	USD	9,755,804	0.37
SALESFORCE INC	54,335	USD	13,969,529	0.54
SBA COMMUNICATIONS -A	8,495	USD	1,667,569	0.06
SEAGATE TECHNOLOGY HOLDINGS	14,682	USD	1,516,210	0.06
SEMPRA ENERGY	70,355	USD	5,351,201	0.21
SERVICENOW INC	11,707	USD	9,209,546	0.35
SHERWIN WILLIAMS CO	15,296	USD	4,564,785	0.18
SIMON PROPERTY GROUP - REG SHS	16,088	USD	2,442,158	0.09
SKYWORKS SOLUTIONS INC	9,793	USD	1,043,738	0.04
SNAP INC-A-	51,766	USD	859,833	0.03
SNAP ON INC	5,106	USD	1,334,657	0.05
STANLEY BLACK & DECKER INC	11,757	USD	939,267	0.04
STARBUCKS CORP	65,169	USD	5,073,407	0.19
STATE STREET CORP	43,866	USD	3,246,084	0.12
STEEL DYNAMICS	11,911	USD	1,542,475	0.06
STRYKER CORP	19,361	USD	6,587,580	0.25
SUN COMMUNITIES	4,820	USD	580,039	0.02
SUPER MICRO COMPUT -SHS-	2,757	USD	2,258,948	0.09
SYNCHRONY FINANCIAL	37,951	USD	1,790,908	0.07
SYNOPSYS	8,375	USD	4,983,628	0.19
SYSCO CORP	36,539	USD	2,608,519	0.10
T MOBILE USA INC	32,731	USD	5,766,548	0.22
T ROWE PRICE GROUP INC	19,697	USD	2,271,261	0.09

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

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in USD)	% net assets
TAKE TWO INTERACTIVE SOFTWARE INC	8,356	USD	1,299,274	0.05
TARGA RESOURCES CORP	17,779	USD	2,289,580	0.09
TARGET CORP	26,707	USD	3,953,704	0.15
TELEDYNE TECHNOLOGIES	3,837	USD	1,488,679	0.06
TESLA MOTORS INC	156,440	USD	30,956,346	1.19
TEXAS INSTRUMENTS INC	49,030	USD	9,537,806	0.37
THE CIGNA GROUP - REG SHS	18,610	USD	6,151,908	0.24
THE HARTFORD FINANCIAL SERVICES GROUP	44,687	USD	4,492,831	0.17
THE KRAFT HEINZ	79,463	USD	2,560,298	0.10
THERMO FISHER SCIENT SHS	20,879	USD	11,546,087	0.44
TJX COS INC	67,690	USD	7,452,669	0.29
TRACTOR SUPPLY CO	5,775	USD	1,559,250	0.06
TRADEWEB MKTS/REGSH	12,703	USD	1,346,518	0.05
TRANSUNION	12,961	USD	961,188	0.04
TRAVELERS COS INC/THE	19,524	USD	3,970,010	0.15
TRIMBLE	19,728	USD	1,103,190	0.04
TRUIST FINANCIAL CORP	84,439	USD	3,280,455	0.13
TWILIO INC	11,973	USD	680,186	0.03
TYLER TECHNOLOGIES INC	2,331	USD	1,171,981	0.05
ULTA BEAUTY RG PREFERENTIAL SHARE	3,119	USD	1,203,529	0.05
UNITED PARCEL SERVICE INC	52,019	USD	7,118,800	0.27
UNITED RENTALS INC	4,622	USD	2,989,186	0.11
UNITED THERAPEUTICS CORP	2,892	USD	921,247	0.04
UNITEDHEALTH GROUP INC	51,962	USD	26,462,167	1.02
US BANCORP	102,170	USD	4,056,149	0.16
VALERO ENERGY CORP	19,466	USD	3,051,490	0.12
VEEVA SYSTEMS -A-	9,841	USD	1,801,001	0.07
VENTAS INC	42,286	USD	2,167,580	0.08
VERALTO CORPORATION	21,750	USD	2,076,473	0.08
VERISIGN INC	5,830	USD	1,036,574	0.04
VERISK ANALYTICS	12,299	USD	3,315,195	0.13
VERIZON COMMUNICATIONS INC	267,398	USD	11,027,494	0.42
VERTEX PHARMACEUTICALS INC	16,076	USD	7,535,143	0.29
VIATRIS INC - REG SHS	109,295	USD	1,161,806	0.04
VISA INC -A-	94,245	USD	24,736,484	0.95
VULCAN MATERIALS CO	7,585	USD	1,886,238	0.07
W.P. CAREY	7,412	USD	408,031	0.02
WABTEC CORP	23,248	USD	3,674,346	0.14
WALGREENS BOOTS	67,050	USD	810,970	0.03
WALMART INC	243,903	USD	16,514,672	0.63
WALT DISNEY CO	110,485	USD	10,970,056	0.42
WARNER BROS DISCOVERY INC	148,204	USD	1,102,638	0.04
WASTE MANAGEMENT	27,243	USD	5,812,022	0.22
WATERS	4,650	USD	1,349,058	0.05
WELLTOWER OP - REG SHS	47,765	USD	4,979,502	0.19
WEST PHARMACEUTICAL SERVICES INC	4,944	USD	1,628,504	0.06
WESTERN DIGITAL CORP	21,324	USD	1,615,719	0.06
WEYERHAEUSER CO	63,202	USD	1,794,304	0.07
WILLIAMS COS INC	109,814	USD	4,667,095	0.18
WILLIAMS-SONOMA	4,096	USD	1,156,588	0.04
WORKDAY INC -A-	13,370	USD	2,988,997	0.11
WW GRAINGER INC	4,139	USD	3,734,371	0.14
XYLEM INC	34,768	USD	4,715,584	0.18
YUM BRANDS INC	20,493	USD	2,714,503	0.10
ZEBRA TECHNOLOGIES -A-	2,965	USD	915,977	0.04
ZIMMER BIOMET HLDGS SHS	15,191	USD	1,648,679	0.06
ZOETIS INC -A-	26,631	USD	4,616,750	0.18
			2,471,903,932	94.98

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Cleome Index USA Equities

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in USD)	% net assets
Total Shares			2,574,325,786	98.91
Total transferable securities admitted to an official stock exchange listing or dealt in another regulated market			2,574,325,786	98.91
Other transferable securities				
Rights				
United States of America				
JOHNSON AND JOHNSONÂ	2,058	USD	0	0.00
			0	0.00
Total Rights			0	0.00
Total Other transferable securities			0	0.00
Total investment portfolio			2,574,325,786	98.91
Acquisition cost			1,741,332,055	

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Cleome Index USA Equities

Geographical and economic breakdown of investments as at June 30, 2024

Geographical breakdown (in % of net assets)

United States of America	94.98
Ireland	2.24
Switzerland	0.40
Luxembourg	0.25
Netherlands	0.23
Netherlands Antilles	0.20
Jersey	0.19
Bermuda	0.17
Canada	0.12
Liberia	0.08
United Kingdom	0.06
	98.91

Economic breakdown (in % of net assets)

Internet and internet services	20.37
Electronics and semiconductors	10.93
Banks and other financial institutions	10.58
Office supplies and computing	9.20
Pharmaceuticals	7.70
Retail trade and department stores	7.53
Machine and apparatus construction	3.09
Petroleum	3.00
Utilities	2.41
Foods and non alcoholic drinks	2.33
Insurance	2.30
Real estate	2.12
Miscellaneous services	1.86
Healthcare	1.76
Communication	1.74
Miscellaneous consumer goods	1.58
Road vehicles	1.58
Graphic art and publishing	1.27
Electrical engineering	1.19
Hotels and restaurants	1.17
Biotechnology	1.12
Transportation	0.80
Building materials	0.75
Chemicals	0.68
Textiles and garments	0.58
Environmental services and recycling	0.35
Precious metals and stones	0.26
Coal mining and steel industry & Chemicals	0.14
Paper and forest products	0.13
Packaging industries	0.12
Tobacco and alcoholic drinks	0.10
Non ferrous metals	0.08
Agriculture and fishery	0.06
Aeronautic and astronautic Industry	0.03
	98.91

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



Cleome Index World Equities

Investment portfolio as at June 30, 2024

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	10,730	AUD	188,818	0.12
BRAMBLES	14,148	AUD	128,097	0.08
COMMONWEALTH BANK OF AUSTRALIA	4,877	AUD	387,109	0.25
CSL LTD	1,286	AUD	236,565	0.16
FORTESCUE LTD	5,768	AUD	76,952	0.05
GOODMAN GROUP - STAPLED SECURITY	8,094	AUD	175,266	0.12
MACQUARIE GROUP	1,327	AUD	169,257	0.11
MINERAL RESOURCES	2,023	AUD	67,971	0.04
NAT. AUSTRALIA BANK	10,210	AUD	230,501	0.15
RIO TINTO	1,752	AUD	129,915	0.09
SCENTRE GRP - STAPLED SECURITY	79,773	AUD	155,092	0.10
SUNCORP GROUP	10,960	AUD	118,902	0.08
TRANSURBAN GROUP	24,544	AUD	189,647	0.12
WESFARMERS	4,381	AUD	177,937	0.12
WESTPAC BANKING CORP	11,195	AUD	189,955	0.13
WOODSIDE ENERGY SHARES	8,433	AUD	148,240	0.10
WOOLWORTHS GRP - REGISTERED	4,565	AUD	96,119	0.06
			2,866,343	1.89
Belgium				
ANHEUSER-BUSCH INBEV	2,203	EUR	119,226	0.08
UCB	819	EUR	113,595	0.07
			232,821	0.15
Bermuda				
ARCH CAPITAL GROUP LTD	1,692	USD	159,278	0.10
			159,278	0.10
Canada				
AGNICO EAGLE MINES LTD	2,424	CAD	147,898	0.10
BANK OF MONTREAL	2,463	CAD	192,851	0.13
BANK OF NOVA SCOTIA	4,997	CAD	213,230	0.14
BROOKFIELD PREFERENTIAL SHARE	4,892	CAD	189,802	0.13
CAMECO CORP	2,637	CAD	121,030	0.08
CANADIAN IMPERIAL BANK OF COMMERCE	4,657	CAD	206,565	0.14
CANADIAN NATIONAL RAILWAY	2,863	CAD	315,593	0.21
CANADIAN NATURAL RESOURCES	6,828	CAD	226,878	0.15
ENBRIDGE INC	7,221	CAD	239,641	0.16
FAIRFAX FINANCIAL HOLDINGS SUB.VTG	100	CAD	106,122	0.07
FRANCO-NEVADA CORP	765	CAD	84,609	0.06
KINROSS GOLD CORP	12,464	CAD	96,802	0.06
MAGNA INTL SHS -A- SUB.VTG	2,371	CAD	92,703	0.06
MANULIFE FINANCIAL REGISTERED	6,987	CAD	173,561	0.11
NATIONAL BK CANADA	2,332	CAD	172,545	0.11
NORTHLAND POWER INC	7,363	CAD	118,085	0.08
NUTRIEN - REGISTERED	2,280	CAD	108,283	0.07
ROYAL BANK OF CANADA	3,947	CAD	391,995	0.26
SHOPIFY -A- SUBORD VOTING	3,410	CAD	210,220	0.14
SUN LIFE FINANCIAL INC	2,500	CAD	114,350	0.08
SUNCOR ENERGY INC	4,951	CAD	176,056	0.12
TC ENERGY - REG SHS	4,566	CAD	161,462	0.11
TECK RESOURCES LTD -B-	2,831	CAD	126,556	0.08
TORONTO DOMINION BANK	5,425	CAD	278,177	0.18
			4,265,014	2.81
Cayman Islands				
CK HUTCHISON	23,000	HKD	102,801	0.07
			102,801	0.07

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Cleome Index World Equities

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
Denmark				
DANSKE BANK	4,062	DKK	113,023	0.07
DSV A/S	671	DKK	96,006	0.06
GENMAB AS	390	DKK	91,258	0.06
NOVO NORDISK - BEARER AND/OR - REG SHS	8,254	DKK	1,113,011	0.73
NOVOZYMES -B-	1,769	DKK	101,077	0.07
ORSTED	1,531	DKK	76,083	0.05
VESTAS WIND SYSTEMS - BEARER AND/OR SHS	4,986	DKK	107,811	0.07
			1,698,269	1.12
Finland				
KONE OYJ -B-	3,383	EUR	155,922	0.10
NOKIA OYJ	28,374	EUR	100,969	0.07
			256,891	0.17
France				
ACCOR SA	2,718	EUR	104,099	0.07
AIR LIQUIDE SA	1,720	EUR	277,402	0.18
AXA SA	4,668	EUR	142,701	0.09
BNP PARIBAS SA	3,191	EUR	189,960	0.13
CAPGEMINI SE	689	EUR	127,947	0.08
CARREFOUR SA	6,250	EUR	82,500	0.05
CIE DE SAINT-GOBAIN	2,454	EUR	178,209	0.12
DANONE SA	3,525	EUR	201,207	0.13
ENGIE SA	6,687	EUR	89,171	0.06
ESSILORLUXOTTICA SA	727	EUR	146,272	0.10
HERMES INTERNATIONAL SA	100	EUR	214,000	0.14
KERING	274	EUR	92,749	0.06
LEGRAND SA	2,260	EUR	209,366	0.14
L'OREAL SA	599	EUR	245,620	0.16
LVMH MOET HENNESSY LOUIS VUITTON SE	681	EUR	485,962	0.32
ORANGE	9,289	EUR	86,889	0.06
PERNOD RICARD SA	627	EUR	79,441	0.05
SANOFI	2,996	EUR	269,460	0.18
SCHNEIDER ELECTRIC SE	2,273	EUR	509,834	0.34
SOCIETE GENERALE SA	3,797	EUR	83,230	0.05
TOTALENERGIES SE	6,650	EUR	414,494	0.27
VINCI SA	1,535	EUR	151,013	0.10
VIVENDI SA	8,630	EUR	84,194	0.06
			4,465,720	2.94
Germany				
ADIDAS AG - REG SHS	605	EUR	134,915	0.09
ALLIANZ SE PREFERENTIAL SHARE	849	EUR	220,316	0.15
BASF SE PREFERENTIAL SHARE	2,421	EUR	109,393	0.07
BMW AG	1,220	EUR	107,824	0.07
DEUTSCHE BANK AG PREFERENTIAL SHARE	7,985	EUR	119,040	0.08
DEUTSCHE BOERSE AG - REG SHS	948	EUR	181,163	0.12
DEUTSCHE POST AG - REG SHS	4,125	EUR	155,884	0.10
DEUTSCHE TELEKOM AG - REG SHS	9,607	EUR	225,573	0.15
E.ON SE	15,019	EUR	184,058	0.12
HENKEL AG & CO KGAA PREFERENTIAL SHARE	1,020	EUR	84,884	0.06
INFINEON TECHNOLOGIES - REG SHS	4,522	EUR	155,127	0.10
MERCEDES-BENZ GROUP	2,460	EUR	158,842	0.10
MUENCHENER RUECK - REG SHS	532	EUR	248,444	0.16
SAP AG	2,930	EUR	555,293	0.37
SIEMENS AG PREFERENTIAL SHARE	2,258	EUR	392,259	0.26
SIEMENS ENERGY - REG SHS	3,070	EUR	74,632	0.05
VONOVIA SE	3,456	EUR	91,758	0.06
			3,199,405	2.11
Hong Kong				
AIA GROUP LTD	27,800	HKD	176,084	0.12

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Cleome Index World Equities

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
HANG SENG BANK LTD	5,900	HKD	70,792	0.05
HONG KONG CHINA GAS	110,623	HKD	78,529	0.05
HONG KONG EXCHANGES AND CLEARING LTD	4,500	HKD	134,555	0.09
SUN HUNG KAI PROPERTIES LTD	7,500	HKD	60,546	0.04
THE LINK REIT UNITS	20,900	HKD	75,806	0.05
			596,312	0.39
Ireland				
ACCENTURE - SHS CLASS A	1,667	USD	471,923	0.31
AON PREFERENTIAL SHARE	511	USD	139,977	0.09
BANK OF IRELAND - REGISTERED	7,816	EUR	76,347	0.05
EATON CORPORATION PUBLIC LIMITED COMPANY	1,260	USD	368,624	0.24
FLUTTER ENTERTAINMENT PLC	640	EUR	109,189	0.07
JOHNSON CONTROLS INTL	2,731	USD	169,377	0.11
KERRY GROUP -A-	1,510	EUR	114,233	0.08
LINDE PLC	1,370	USD	560,923	0.37
MEDTRONIC HLD	3,524	USD	258,805	0.17
TRANE TECH - REG SHS	858	USD	263,328	0.17
			2,532,726	1.67
Israel				
CHECK POINT SOFTWARE TECHNOLOGIES	912	USD	140,406	0.09
			140,406	0.09
Italy				
ASSICURAZIONI GENERALI SPA	4,624	EUR	107,693	0.07
ENEL SPA	31,428	EUR	204,093	0.13
ENI SPA	10,594	EUR	152,066	0.10
INTESA SANPAOLO	68,161	EUR	236,587	0.16
SNAM SPA	28,294	EUR	116,883	0.08
UNICREDIT SPA - REG SHS	5,302	EUR	183,476	0.12
			1,000,798	0.66
Japan				
ADVANTEST CORP	2,700	JPY	100,623	0.07
BRIDGESTONE CORP	4,300	JPY	157,682	0.10
CANON INC	5,600	JPY	141,428	0.09
CENTRAL JAPAN RAILWAY CO	8,900	JPY	179,289	0.12
DAI-ICHI LIFE HOLDINGS INC	3,600	JPY	89,749	0.06
DAIICHI SANKYO CO LTD	5,500	JPY	176,228	0.12
DAIWA SECURITIES GROUP INC	20,300	JPY	144,477	0.10
DENSO CORP	9,800	JPY	141,996	0.09
EAST JAPAN RAILWAY CO	10,800	JPY	166,916	0.11
FANUC CORP SHS	5,900	JPY	150,887	0.10
FAST RETAILING CO LTD	600	JPY	141,159	0.09
FUJIFILM HOLDINGS CORP	8,700	JPY	189,844	0.13
HITACHI LTD	17,500	JPY	365,527	0.24
HONDA MOTOR CO LTD	19,257	JPY	192,121	0.13
HOYA CORP	1,500	JPY	162,745	0.11
KAO CORP	2,500	JPY	94,605	0.06
KDDI CORP	6,400	JPY	157,920	0.10
KEYENCE CORP	600	JPY	245,531	0.16
KIRIN HOLDINGS CO LTD	13,000	JPY	156,315	0.10
KUBOTA CORP	9,100	JPY	118,763	0.08
KYOCERA CORP	11,600	JPY	124,578	0.08
MITSUBISHI ELECTRIC CORP	10,700	JPY	159,350	0.10
MITSUBISHI ESTATE	8,100	JPY	118,398	0.08
MITSUBISHI HEAVY INDUSTRIES LTD	13,700	JPY	136,919	0.09
MITSUBISHI UFJ FINANCIAL GROUP INC	32,061	JPY	321,537	0.21
MITSUMI AND CO LTD	10,400	JPY	220,244	0.15
MITSUMI FUDOSAN CO LTD	15,100	JPY	128,620	0.08
MS&AD INSURANCE GROUP HOLDING	4,900	JPY	101,609	0.07
MURATA MANUFACTURING CO LTD	6,600	JPY	127,175	0.08

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Cleome Index World Equities

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
NINTENDO CO LTD	3,500	JPY	173,699	0.11
NIPPON TELEGRAPH AND TELEPHONE CORP	118,300	JPY	104,163	0.07
NOMURA HOLDINGS INC	23,500	JPY	125,677	0.08
ONO PHARMACEUTICAL CO LTD	10,600	JPY	135,050	0.09
ORIX CORP	7,800	JPY	160,704	0.11
OTSUKA HOLDINGS	2,400	JPY	94,245	0.06
PANASONIC HLDGS - REG SHS	14,400	JPY	110,004	0.07
RECRUIT HOLDINGS CO LTD	4,700	JPY	234,643	0.15
SECOM CO LTD	2,200	JPY	121,190	0.08
SEKISUI HOUSE LTD	7,200	JPY	148,801	0.10
SHIN-ETSU CHEM. CO LTD	6,200	JPY	224,334	0.15
SHISEIDO	2,200	JPY	58,547	0.04
SMC CORP	300	JPY	132,841	0.09
SOFTBANK GROUP	2,800	JPY	168,745	0.11
SONY CORP	3,800	JPY	300,647	0.20
SUMITOMO ELECTRIC INDUSTRIES LTD	8,900	JPY	129,188	0.09
TOKIO MARINE HOLDINGS INC	5,600	JPY	195,056	0.13
TOKYO ELECTRON LTD	1,400	JPY	283,408	0.19
TOKYO GAS CO LTD	3,900	JPY	78,158	0.05
TOKYU CORP	12,700	JPY	130,535	0.09
TOYOTA MOTOR CORP	29,600	JPY	564,867	0.37
WEST JAPAN RAILWAY COMPANY	8,400	JPY	145,927	0.10
YASKAWA ELECTRIC CORP	2,400	JPY	80,421	0.05
			8,613,085	5.67
Jersey				
APTIV PLC	1,374	USD	90,280	0.06
FERGUSON NEWCO PLC	957	USD	172,916	0.11
WPP PLC	11,771	GBP	100,571	0.07
			363,767	0.24
Luxembourg				
PINTEREST PREFERENTIAL SHARE -A-	2,130	USD	87,585	0.06
SNOWFLAKE INC-CLASS A	973	USD	122,643	0.08
THE TRADE DESK -A-	1,256	USD	114,461	0.08
ZOOM VIDEO COMMUNICATIONS INCÅ	1,182	USD	65,279	0.04
			389,968	0.26
Netherlands Antilles				
SLB	5,212	USD	229,440	0.15
			229,440	0.15
Netherlands				
ADYEN	62	EUR	69,018	0.05
AKZO NOBEL NV	2,289	EUR	129,969	0.09
ASML HOLDING NV	1,025	EUR	988,305	0.65
HEINEKEN NV	1,134	EUR	102,400	0.07
ING GROUP NV	11,131	EUR	177,673	0.12
KONINKLIJKE AHOLD DELHAIZE NV	5,589	EUR	154,201	0.10
LYONDELLBASELL -A-	1,272	USD	113,533	0.07
NXP SEMICONDUCTORS	903	USD	226,721	0.15
PROSUS NV	3,957	EUR	131,610	0.09
QIAGEN NV - REG SHS	2,303	EUR	88,781	0.06
WOLTERS KLUWER NV	1,371	EUR	212,231	0.14
			2,394,442	1.58
New Zealand				
MERCURY NZ	42,725	NZD	159,473	0.11
			159,473	0.11
Norway				
AKER BP SHS	4,966	NOK	118,455	0.08
EQUINOR ASA	5,598	NOK	149,105	0.10
			267,560	0.18
Singapore				
KEPPEL LTD	32,500	SGD	144,768	0.10

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Cleome Index World Equities

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
SINGAPORE TELECOM - SH BOARD LOT 1000	80,900	SGD	153,167	0.10
			297,935	0.20
Spain				
AMADEUS IT GROUP SA -A-	2,259	EUR	140,374	0.09
BANCO BILBAO VIZCAYA ARGENTARIA SA	18,003	EUR	168,364	0.11
BANCO SANTANDER SA - REG SHS	34,949	EUR	151,347	0.10
CELLNEX TELECOM SA	2,336	EUR	70,944	0.05
EDP RENOVAVEIS SA	8,011	EUR	104,543	0.07
IBERDROLA SA	20,964	EUR	253,979	0.17
INDITEX SHARE FROM SPLIT	2,985	EUR	138,385	0.09
REPSOL SA	7,587	EUR	111,794	0.07
TELEFONICA SA	14,160	EUR	56,074	0.04
			1,195,804	0.79
Sweden				
ASSA ABLOY -B- NEW I	7,102	SEK	187,468	0.12
ATLAS COPCO AB -A-	14,642	SEK	256,977	0.17
BOLIDEN - REG SHS	4,898	SEK	146,336	0.10
EPIROC - REG SHS -A-	7,105	SEK	132,397	0.09
EVOLUTION AB	848	SEK	82,484	0.05
INVESTOR - REG SHS -B-	6,660	SEK	170,285	0.11
SKANDINAVISKA ENSKILDA BANKEN -A-	9,083	SEK	125,241	0.08
SWEDBANK -A-	5,020	SEK	96,463	0.06
			1,197,651	0.79
Switzerland				
ABB LTD PREFERENTIAL SHARE	7,618	CHF	394,881	0.26
ALCON - REG SHS	2,078	CHF	173,093	0.11
CHOCOLADEFABRIKEN LINDT & SP - REG SHS	1	CHF	107,783	0.07
CHUBB - REG SHS	1,184	USD	281,796	0.19
CIE FINANCIERE RICHEMONT - REG SHS	1,374	CHF	200,097	0.13
GEBERIT AG	260	CHF	143,303	0.09
GIVAUDAN SA - REG SHS	43	CHF	190,208	0.13
LONZA GROUP	242	CHF	123,230	0.08
NESTLE SA PREFERENTIAL SHARE	6,799	CHF	647,531	0.43
NOVARTIS AG PREFERENTIAL SHARE	5,197	CHF	518,971	0.34
ROCHE HOLDING LTD	1,876	CHF	486,020	0.32
SANDOZ GROUP AG	2,050	CHF	69,266	0.05
TE CONNECTIVITY LTD - REG SHS	1,259	USD	176,712	0.12
UBS GROUP SA	8,754	CHF	240,427	0.16
ZURICH INSURANCE GROUP - REG SHS	409	CHF	203,470	0.13
			3,956,788	2.61
United Kingdom				
3I GROUP PLC	5,728	GBP	207,136	0.14
ANGLO AMERICAN PLC	4,307	GBP	127,099	0.08
ASTRAZENECA PLC	4,050	GBP	590,221	0.39
ATLASSIAN CORPORATION PL	551	USD	90,936	0.06
AVIVA PLC	24,700	GBP	138,846	0.09
BARCLAYS PLC	41,777	GBP	102,933	0.07
BP PLC	47,562	GBP	266,574	0.18
COCA-COLA EUROPACIFIC PARTNERS	225	EUR	15,298	0.01
COCA-COLA EUROPACIFIC PARTNERS	1,467	EUR	100,343	0.07
COMPASS GROUP	7,720	GBP	196,676	0.13
DIAGEO PLC	6,120	GBP	179,699	0.12
EXPERIAN GROUP	3,746	GBP	162,856	0.11
GSK REG SHS	12,410	GBP	223,873	0.15
HALEON PLC REGISTERED SHARE	26,134	GBP	99,438	0.07
HSBC HOLDINGS PLC	46,872	GBP	378,083	0.25
LAND SEC R.E.I.T	15,129	GBP	110,543	0.07
LEGAL & GENERAL GROUP PLC	28,923	GBP	77,437	0.05
LLOYDS BANKING GROUP PLC	244,324	GBP	157,744	0.10

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Cleome Index World Equities

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
LSE GROUP	1,633	GBP	181,049	0.12
M AND G REGISTERED SHS	38,828	GBP	93,424	0.06
NATIONAL GRID PLC	16,949	GBP	176,437	0.12
PRUDENTIAL PLC	8,972	GBP	76,022	0.05
RECKITT BENCKISER GROUP PLC	2,161	GBP	109,140	0.07
RELX PLC	7,591	GBP	325,808	0.21
RIO TINTO PLC	3,807	GBP	233,534	0.15
SEVERN TRENT PLC	4,614	GBP	129,520	0.09
SHELL PLC	6,293	GBP	210,348	0.14
SHELL PLC	10,801	GBP	362,860	0.24
STANDARD CHARTERED PLC	8,138	GBP	68,725	0.05
UNILEVER	1,407	GBP	72,105	0.05
UNILEVER	4,503	GBP	230,914	0.15
VODAFONE GROUP PLC	113,460	GBP	93,353	0.06
WHITBREAD	2,862	GBP	100,424	0.07
			5,689,398	3.75
United States of America				
3M CO	1,847	USD	176,109	0.12
ABBOTT LABORATORIES	4,481	USD	434,449	0.29
ABBVIE INC	4,347	USD	695,682	0.46
ADOBE INC	1,153	USD	597,656	0.39
ADVANCED MICRO DEVICES INC	4,147	USD	627,651	0.41
AFLAC INC	2,062	USD	171,829	0.11
AGILENT TECHNOLOGIES	938	USD	113,453	0.07
AIR PRODUCTS & CHEMICALS INC	707	USD	170,228	0.11
AIRBNB INC	1,236	USD	174,868	0.12
ALBEMARLE - REGISTERED SHS	576	USD	51,336	0.03
ALIGN TECHNOLOGY INC	246	USD	55,416	0.04
ALLSTATE CORP	997	USD	148,524	0.10
ALPHABET INC -A-	13,774	USD	2,340,969	1.54
ALPHABET INC -C-	13,586	USD	2,325,117	1.53
AMAZON.COM INC	23,169	USD	4,177,661	2.75
AMERICAN EXPRESS	1,635	USD	353,239	0.23
AMERICAN INTL	2,625	USD	181,833	0.12
AMERICAN TOWER CORP	1,451	USD	263,163	0.17
AMERICAN WATER WORKS CO INC	1,371	USD	165,224	0.11
AMERIPRISE FINANCIAL INC	512	USD	204,079	0.13
AMETEK INC	1,432	USD	222,747	0.15
AMGEN INC	1,344	USD	391,820	0.26
AMPHENOL -A-	4,264	USD	268,034	0.18
ANALOG DEVICES INC	1,466	USD	312,227	0.21
APOLLO GLB MGMT - REG SHS	1,753	USD	193,120	0.13
APPLE INC	36,229	USD	7,119,712	4.69
APPLIED MATERIALS INC	2,281	USD	502,256	0.33
ARCHER-DANIELS MIDLAND CO	1,820	USD	102,654	0.07
ARISTA NETWORKS INC	721	USD	235,779	0.16
AT&T INC	19,089	USD	340,369	0.22
ATMOS ENERGY CORP	1,397	USD	152,050	0.10
AUTODESK INC	828	USD	191,172	0.13
AUTOMATIC DATA PROCESSING INC	1,482	USD	330,057	0.22
AUTOZONE INC	65	USD	179,768	0.12
BALL CORP	2,264	USD	126,788	0.08
BANK OF AMERICA CORP	18,161	USD	673,910	0.44
BANK OF NY MELLON	4,058	USD	226,763	0.15
BAXTER INTERNATIONAL INC	1,931	USD	60,268	0.04
BECTON DICKINSON	818	USD	178,376	0.12
BIOGEN IDEC INC	531	USD	114,856	0.08
BLACKROCK INC	422	USD	310,006	0.20

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Cleome Index World Equities

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
BLACKSTONE INC - REGISTERED SHS	2,041	USD	235,760	0.16
BLOCK INC -A-	1,675	USD	100,789	0.07
BOOKING HOLDINGS INC	92	USD	340,059	0.22
BOSTON PROPERTIES INC	1,090	USD	62,608	0.04
BOSTON SCIENTIF CORP	4,172	USD	299,777	0.20
BRISTOL-MYERS SQUIBB CO	5,564	USD	215,603	0.14
BROADCOM INC - REGISTERED SHS	1,093	USD	1,637,363	1.08
CADENCE DESIGN SYSTEMS INC	906	USD	260,155	0.17
CAESARS ENTERTAINMENT - REGISTERED SHS	2,015	USD	74,715	0.05
CAPITAL ONE FINANCIAL CORP	1,191	USD	153,855	0.10
CARDINAL HEALTH	1,324	USD	121,461	0.08
CARRIER GLOBAL CORP-WI	3,014	USD	177,395	0.12
CATERPILLAR - REG SHS	1,320	USD	410,256	0.27
CENCORA INC	762	USD	160,185	0.11
CENTENE CORP	1,806	USD	111,722	0.07
CHARLES SCHWAB CORP/THE	3,975	USD	273,308	0.18
CHARTER COMM -A-	307	USD	85,637	0.06
CHENIERE ENERGY INC	1,165	USD	190,041	0.13
CHIPOTLE MEXICAN GRILL -A-	4,350	USD	254,283	0.17
CHURCH AND DWIGHT CO	1,418	USD	137,176	0.09
CINTAS	384	USD	250,898	0.17
CISCO SYSTEMS INC	10,440	USD	462,799	0.30
CITIGROUP INC	5,547	USD	328,447	0.22
CITIZENS FINANCIAL GROUP INC	2,688	USD	90,365	0.06
CLOROX CO	599	USD	76,273	0.05
CME GROUP -A-	1,125	USD	206,368	0.14
COCA-COLA CO	10,301	USD	611,765	0.40
COGNIZANT TECHNOLOGY SOLUTIONS -A-	2,136	USD	135,524	0.09
COINBASE GLOBAL - REG SHS -A-	512	USD	106,164	0.07
COLGATE-PALMOLIVE CO	2,596	USD	235,051	0.15
COMCAST CORP	10,491	USD	383,324	0.25
CONAGRA BRANDS INC	5,261	USD	139,508	0.09
CONOCOPHILLIPS CO	3,395	USD	362,323	0.24
CONSOLIDATED EDISON INC	2,966	USD	247,464	0.16
CONSTELLATION BRANDS INC -A-	599	USD	143,794	0.09
CONSTELLATION ENERGY	1,009	USD	188,544	0.12
CORNING INC	3,745	USD	135,753	0.09
COSTCO WHOLESALE CORP	1,105	USD	876,360	0.58
CROWDSTRIKE HOLDINGS INC	620	USD	221,673	0.15
CROWN CASTLE INC	1,571	USD	143,211	0.09
CUMMINS - REGISTERED	668	USD	172,605	0.11
CVS HEALTH	3,443	USD	189,730	0.12
DANAHER CORP	1,841	USD	429,180	0.28
DATADOG INC	911	USD	110,238	0.07
DECKERS OUTDOOR	116	USD	104,765	0.07
DEERE AND CO	746	USD	260,068	0.17
DELL TECHNOLOGIES PREFERENTIAL SHARE	835	USD	107,446	0.07
DEVON ENERGY CORP	3,167	USD	140,066	0.09
DEXCOM INC	1,226	USD	129,698	0.09
DIGITAL REALTY TRUST INC	1,055	USD	149,674	0.10
DISCOVER FINANCIAL SERVICES - SHS	1,017	USD	124,128	0.08
DOLLAR GENERAL	754	USD	93,027	0.06
DOLLAR TREE INC	714	USD	71,130	0.05
DOVER CORP	1,245	USD	209,620	0.14
DOW - REG SHS	2,357	USD	116,668	0.08
DOWDUPONT - REG SHS	1,833	USD	137,661	0.09
EBAY INC	2,488	USD	124,708	0.08
ECOLAB INC	1,083	USD	240,498	0.16

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Cleome Index World Equities

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
EDISON INTERNATIONAL	2,457	USD	164,625	0.11
EDWARDS LIFESCIENCES CORP	2,149	USD	185,214	0.12
ELECTRONIC ARTS - REGSHS	1,209	USD	157,173	0.10
ELEVANCE HEALTH	672	USD	339,753	0.22
ELI LILLY & CO	2,021	USD	1,707,276	1.12
EMERSON ELECTRIC CO	2,270	USD	233,322	0.15
ENPHASE ENERGY	478	USD	44,471	0.03
EOG RESOURCES INC	1,972	USD	231,598	0.15
EQTY RESIDENTIAL PPTYS TR SHS BEN.INT.	2,351	USD	152,105	0.10
EQUIFAX INC	527	USD	119,222	0.08
EQUINIX INC	309	USD	218,138	0.14
ESSEX PROPERTY TRUST	518	USD	131,560	0.09
ESTEE LAUDER COMPANIES INC -A-	719	USD	71,380	0.05
EXPEDITORS INTERNATIONAL OF WASHINGTON	1,388	USD	161,612	0.11
EXXON MOBIL CORP	11,298	USD	1,213,553	0.80
FAIR ISAAC CORP	103	USD	143,067	0.09
FASTENAL CO	2,949	USD	172,909	0.11
FEDEX CORP	832	USD	232,766	0.15
FIDELITY NATIONAL INFO SERVICES INC	2,306	USD	162,146	0.11
FIFTH THIRD BANCORP	3,587	USD	122,127	0.08
FIRST SOLAR INC	357	USD	75,101	0.05
FISERV INC	2,233	USD	310,526	0.20
FORD MOTOR	12,106	USD	141,646	0.09
FORTINET	2,378	USD	133,727	0.09
FORTIVE CORP	2,340	USD	161,786	0.11
FOX CORP -A-	2,474	USD	79,339	0.05
FRANKLIN RESOURCES INC	3,672	USD	76,575	0.05
FREEMPORT MCMORAN COPPER AND GOLD INC	6,100	USD	276,613	0.18
GE HEALTHCARE TECHNOLOGIES INC A	1,240	USD	90,152	0.06
GENERAL ELECTRI	3,051	USD	452,547	0.30
GENERAL MILLS INC	2,991	USD	176,544	0.12
GENERAL MOTORS CO	3,575	USD	154,975	0.10
GENUINE PARTS CO	758	USD	97,827	0.06
GILEAD SCIENCES INC	3,606	USD	230,845	0.15
GS ACQN HLDG - REGISTERED SHS -A-	1,291	USD	104,280	0.07
HALLIBURTON	3,675	USD	115,831	0.08
HCA INC	648	USD	194,252	0.13
HENRY SCHEIN INC	1,217	USD	72,787	0.05
HESS CORP	1,297	USD	178,524	0.12
HOME DEPOT INC	2,515	USD	807,804	0.53
HP ENTERPRISE CO	5,127	USD	101,272	0.07
HP INC	4,890	USD	159,783	0.11
HUBBELL	464	USD	158,230	0.10
HUBSPOT INC	208	USD	114,464	0.08
HUMANA INC	395	USD	137,711	0.09
HUNTINGTON BANCSHARES INC	9,095	USD	111,847	0.07
IBM CORP	2,526	USD	407,624	0.27
IDEXX LABS CORP	265	USD	120,465	0.08
ILLINOIS TOOL WORKS	1,169	USD	258,462	0.17
INCYTE CORP	1,541	USD	87,162	0.06
INGERSOLL RAND INC	2,670	USD	226,305	0.15
INTEL CORP	10,897	USD	314,887	0.21
INTERCONTINENTAL EXCHANGE INC	2,353	USD	300,539	0.20
INTERNATIONAL PAPER CO	1,525	USD	61,398	0.04
INTL FLAVORS & FRAG	1,177	USD	104,560	0.07
INTUIT	765	USD	469,107	0.31
INTUITIVE SURGICAL	927	USD	384,769	0.25
IQVIA HOLDINGS INC	573	USD	113,044	0.07

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Cleome Index World Equities

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
J.M. SMUCKER CO SHS	893	USD	90,854	0.06
JOHNSON & JOHNSON	5,731	USD	781,566	0.51
JPMORGAN CHASE CO	6,994	USD	1,319,903	0.87
KELLANOVA	2,568	USD	138,206	0.09
KENVUE INC	5,932	USD	100,624	0.07
KEYCORP	5,660	USD	75,044	0.05
KIMBERLY-CLARK CORP	1,287	USD	165,956	0.11
KINDER MORGAN INC	9,897	USD	183,488	0.12
KKR & CO - REG SHS	2,176	USD	213,671	0.14
KLA CORPORATION	428	USD	329,265	0.22
KROGER CO	2,769	USD	129,000	0.08
LABCORP HOLDINGS INC	626	USD	118,868	0.08
LAM RESEARCH CORP	388	USD	385,502	0.25
LOEWS CORP	2,043	USD	142,471	0.09
LOWE'S CO INC	1,659	USD	341,258	0.22
LULULEMON ATHLETICA INC SHS WHEN ISSUED	377	USD	105,071	0.07
M&T BANK CORPORATION	821	USD	115,947	0.08
MARATHON PETROLEUM	1,170	USD	189,383	0.12
MARRIOTT INTERNATIONAL -A-	939	USD	211,824	0.14
MARSH MCLENNAN COS	1,508	USD	296,492	0.20
MARVELL TECH --- REGISTERED SHS	2,517	USD	164,160	0.11
MASTERCARD INC -A-	2,166	USD	891,582	0.59
MCCORMICK & CO INC NON VOTING	1,309	USD	86,644	0.06
MCDONALD'S CORP	1,937	USD	460,579	0.30
MCKESSON CORP	427	USD	232,690	0.15
MERCADOLIBRE	129	USD	197,806	0.13
MERCK & CO INC	6,648	USD	767,924	0.51
META PLATFORMS INC A	5,440	USD	2,559,324	1.69
METLIFE INC	1,737	USD	113,758	0.07
METTLER TOLEDO INTERNATIONAL	101	USD	131,707	0.09
MICRON TECHNOLOGY INC	2,907	USD	356,760	0.23
MICROSOFT CORP	17,487	USD	7,292,572	4.80
MICROSTRATEGY -A-	40	USD	51,411	0.03
MODERNA INC	876	USD	97,061	0.06
MONDELEZ INTERNATIONAL INC	3,904	USD	238,374	0.16
MONGODB INC	319	USD	74,399	0.05
MONSTER BEVERAGE CORP	2,610	USD	121,642	0.08
MOODY S CORP	637	USD	250,182	0.16
MORGAN STANLEY	3,279	USD	297,351	0.20
MOTOROLA SOLUTIONS INC	542	USD	195,231	0.13
MSCI INC -A-	307	USD	137,996	0.09
NETFLIX INC	1,097	USD	690,780	0.45
NEWMONT CORPORATION	3,465	USD	135,367	0.09
NEXTERA ENERGY	5,690	USD	375,936	0.25
NIKE INC	3,526	USD	247,963	0.16
NORTHERN TRUST CORP	1,571	USD	123,100	0.08
NUCOR CORP	1,077	USD	158,854	0.10
NVIDIA CORP	61,582	USD	7,098,520	4.68
O REILLY AUTO	201	USD	198,057	0.13
OCCIDENTAL PETROLEUM CORP	2,643	USD	155,436	0.10
OLD DOMINION FREIGHT LINES INC	686	USD	113,037	0.07
OMNICOM GROUP INC	1,323	USD	110,728	0.07
ON SEMICONDUCTOR CORP	1,507	USD	96,389	0.06
ORACLE CORP	4,136	USD	544,906	0.36
OTIS WORLDWIDE CORPORATION	2,736	USD	245,736	0.16
PACCAR INC	2,175	USD	208,906	0.14
PALANTIR TCHNLG - REGISTERED SHS -A-	4,698	USD	111,033	0.07
PALO ALTO NETWORKS	936	USD	296,070	0.19

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Cleome Index World Equities

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
PARKER-HANNIFIN CORP	524	USD	247,301	0.16
PAYCHEX INC	1,359	USD	150,336	0.10
PAYCOM SOFTWARE INC	324	USD	43,242	0.03
PAYPAL HOLDINGS	3,121	USD	168,987	0.11
PEPSICO INC	3,592	USD	552,767	0.36
PFIZER INC	14,656	USD	382,622	0.25
PNC FINANCIAL SERVICES GROUP INC	1,426	USD	206,871	0.14
PPG INDUSTRIES INC	1,197	USD	140,602	0.09
PRINCIPAL FINANCIAL GROUP INC	1,215	USD	88,936	0.06
PROCTER & GAMBLE CO	5,554	USD	854,645	0.56
PROGRESSIVE CORP	1,750	USD	339,158	0.22
PROLOGIS	2,902	USD	304,105	0.20
PRUDENTIAL FINANCIAL INC	1,459	USD	159,534	0.11
PUBLIC SERVICE ENTERPRISE GROUP INC	2,858	USD	196,533	0.13
PUBLIC STORAGE INC	599	USD	160,767	0.11
QUALCOMM INC	2,921	USD	542,855	0.36
QUANTA SERVICES - REG SHS	676	USD	160,266	0.11
QUEST DIAGNOSTICS	968	USD	123,629	0.08
RAYMOND JAMES FINANCIAL INC	1,177	USD	135,749	0.09
REGENERON PHARMACEUTICALS INC	285	USD	279,490	0.18
REGIONS FINANCIAL CORP	5,910	USD	110,507	0.07
ROCKWELL AUTOMATION	650	USD	166,953	0.11
ROPER TECHNOLOGIES	441	USD	231,933	0.15
ROSS STORES INC	1,278	USD	173,286	0.11
S&P GLOBAL INC	939	USD	390,757	0.26
SALESFORCE INC	2,532	USD	607,397	0.40
SBA COMMUNICATIONS -A	569	USD	104,217	0.07
SEA -A- ADR REPR1 SHS	1,061	USD	70,704	0.05
SEMPRA ENERGY	3,039	USD	215,672	0.14
SERVICENOW INC	592	USD	434,531	0.29
SHERWIN WILLIAMS CO	838	USD	233,342	0.15
SIMON PROPERTY GROUP - REG SHS	1,244	USD	176,197	0.12
SNAP ON INC	615	USD	149,993	0.10
STANLEY BLACK & DECKER INC	1,141	USD	85,052	0.06
STARBUCKS CORP	3,332	USD	242,031	0.16
STATE STREET CORP	1,804	USD	124,559	0.08
STEEL DYNAMICS	857	USD	103,552	0.07
STRYKER CORP	933	USD	296,201	0.20
SUPER MICRO COMPUT -SHS-	134	USD	102,443	0.07
SYNOPSIS	461	USD	255,958	0.17
SYSCO CORP	2,017	USD	134,354	0.09
T MOBILE USA INC	1,599	USD	262,852	0.17
T ROWE PRICE GROUP INC	1,283	USD	138,038	0.09
TARGET CORP	1,427	USD	197,110	0.13
TESLA MOTORS INC	7,146	USD	1,319,385	0.87
TEXAS INSTRUMENTS INC	2,413	USD	437,976	0.29
THE CIGNA GROUP - REG SHS	822	USD	253,537	0.17
THE HARTFORD FINANCIAL SERVICES GROUP	2,247	USD	210,789	0.14
THE KRAFT HEINZ	4,608	USD	138,530	0.09
THERMO FISHER SCIENT SHS	963	USD	496,887	0.33
TJX COS INC	3,678	USD	377,838	0.25
TRAVELERS COS INC/THE	998	USD	189,348	0.12
TRUIST FINANCIAL CORP	3,975	USD	144,090	0.09
TWILIO INC	1,131	USD	59,951	0.04
UNITED PARCEL SERVICE INC	2,093	USD	267,252	0.18
UNITED RENTALS INC	248	USD	149,652	0.10
UNITEDHEALTH GROUP INC	2,324	USD	1,104,288	0.73
US BANCORP	4,425	USD	163,912	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 World Equities

Investment portfolio as at June 30, 2024

Description	Quantity	Currency	Market value (in EUR)	% net assets
VALERO ENERGY CORP	1,069	USD	156,358	0.10
VEEVA SYSTEMS -A-	504	USD	86,062	0.06
VERALTO CORPORATION	1,331	USD	118,564	0.08
VERISK ANALYTICS	715	USD	179,826	0.12
VERIZON COMMUNICATIONS INC	11,012	USD	423,732	0.28
VERTEX PHARMACEUTICALS INC	731	USD	319,696	0.21
VISA INC -A-	4,050	USD	991,839	0.65
VULCAN MATERIALS CO	834	USD	193,514	0.13
WABTEC CORP	1,640	USD	241,849	0.16
WALMART INC	11,216	USD	708,594	0.47
WALT DISNEY CO	4,967	USD	460,157	0.30
WARNER BROS DISCOVERY INC	9,962	USD	69,156	0.05
WASTE MANAGEMENT	1,536	USD	305,753	0.20
WATERS	336	USD	90,954	0.06
WELLTOWER OP - REG SHS	2,304	USD	224,112	0.15
WEYERHAEUSER CO	4,801	USD	127,176	0.08
WILLIAMS COS INC	5,768	USD	228,729	0.15
WORKDAY INC -A-	680	USD	141,844	0.09
WW GRAINGER INC	235	USD	197,832	0.13
XYLEM INC	1,663	USD	210,453	0.14
YUM BRANDS INC	1,458	USD	180,198	0.12
ZOETIS INC -A-	1,264	USD	204,458	0.13
			105,231,900	69.31
Total Shares			151,503,995	99.78
Total transferable securities admitted to an official stock exchange listing or dealt in another regulated market			151,503,995	99.78
Total investment portfolio			151,503,995	99.78
Acquisition cost			97,812,564	

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

Geographical and economic breakdown of investments as at June 30, 2024

Geographical breakdown (in % of net assets)

United States of America	69.31
Japan	5.67
United Kingdom	3.75
France	2.94
Canada	2.81
Switzerland	2.61
Germany	2.11
Australia	1.89
Ireland	1.67
Netherlands	1.58
Denmark	1.12
Spain	0.79
Sweden	0.79
Italy	0.66
Hong Kong	0.39
Luxembourg	0.26
Jersey	0.24
Singapore	0.20
Norway	0.18
Finland	0.17
Belgium	0.15
Netherlands Antilles	0.15
New Zealand	0.11
Bermuda	0.10
Israel	0.09
Cayman Islands	0.07
	99.78

Economic breakdown (in % of net assets)

Internet and internet services	16.03
Banks and other financial institutions	13.90
Electronics and semiconductors	10.23
Pharmaceuticals	8.56
Office supplies and computing	6.58
Retail trade and department stores	6.00
Petroleum	3.85
Machine and apparatus construction	3.34
Insurance	2.69
Foods and non alcoholic drinks	2.65
Utilities	2.54
Electrical engineering	2.45
Communication	2.09
Road vehicles	2.02
Real estate	1.84
Graphic art and publishing	1.57
Chemicals	1.47
Miscellaneous services	1.46
Healthcare	1.42
Miscellaneous consumer goods	1.39
Transportation	1.29
Hotels and restaurants	1.20
Biotechnology	1.10
Textiles and garments	1.02
Building materials	0.72
Coal mining and steel industry & Chemicals	0.49
Precious metals and stones	0.42
Tobacco and alcoholic drinks	0.41
Non ferrous metals	0.39
Environmental services and recycling	0.27

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



Cleome Index World Equities

Geographical and economic breakdown of investments as at June 30, 2024

Economic breakdown (in % of net assets)

Packaging industries	0.17
Paper and forest products	0.15
Tires and rubber	0.10
	99.78



Notes to the financial statements - Schedule of derivative instruments

Forward foreign exchange contracts

As at June 30, 2024, 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	39,566,470	USD	42,379,920	17/07/2024	CACEIS Bank, Lux. Branch	55,093
USD	216,636	EUR	201,970	17/07/2024	CACEIS Bank, Lux. Branch	24
						55,117

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, 2024, the following futures contracts were outstanding:

Cleome Index Euro Corporate Bonds

Quantity (purchase/(sale))	Description	Currency	Counterparty	Commitment (in EUR) (in absolute value)	Unrealised (in EUR)
Futures on bonds					
330	EURO SCHATZ 202409	EUR	J.P. Morgan SE	33,040,260	92,400
130	EURO BOBL FU /202409	EUR	J.P. Morgan SE	12,778,870	59,800
(154)	EURO BUND FU /202409	EUR	J.P. Morgan SE	15,558,851	(72,380)
					79,820

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

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

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.

In the frame of the Sustainable Finance Disclosure Regulation (SFDR), information on environmental and/or social characteristics and/or sustainable investments is available in the relevant annexes under the (unaudited) Sustainable Finance Disclosure Regulation section.

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 28, 2024.

The net asset values of the sub-funds have been calculated on July 1, 2024, 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, 2024:

1 EUR =	1.604800	AUD	1 EUR =	0.847850	GBP	1 EUR =	1.758850	NZD	1 EUR =	19.570150	ZAR
1 EUR =	1.466550	CAD	1 EUR =	8.367600	HKD	1 EUR =	11.350000	SEK			
1 EUR =	0.963050	CHF	1 EUR =	172.401700	JPY	1 EUR =	1.452500	SGD			
1 EUR =	7.457450	DKK	1 EUR =	11.411500	NOK	1 EUR =	1.071750	USD			

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, 2024, 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

j) Repurchase agreements

A reverse repurchase agreement is an agreement by which, in exchange for a sum, the SICAV receives (purchases) transferable securities from a counterparty which agrees to repurchase them at a price and a term specified between the two parties when the agreement is concluded. A reverse repurchase agreement is similar in its effects to a loan granted by the SICAV to the counterparty, the loan being secured by transferable securities. The SICAV accounts for the repurchase agreement as if it were a loan and shows it in the statement of net assets under the heading "Receivable on reverse repurchase agreements / Payable on reverse repurchase agreements". Any interest receivable/payable (in the event of a negative interest rate) on this transaction is accounted for under other assets/other liabilities in the Statement of net assets. A reverse repurchase agreement is generally only of short duration and is not transferable. The SICAV values this type of agreement at cost, which, when combined with accrued interest, provides an approximation of the value at which the securities will be repurchased by the counterparty. The interest received or paid (in the event of negative interest rates) is recorded in the statement of changes in net assets under the heading "Interest on reverse repurchase agreements".

Note 3 - Management fees

Candriam, a partnership limited by shares under Luxembourg law whose registered office is located at SERENITY - Bloc B, 19-21, Route d'Arlon, L-8009 Strassen, has been appointed Management Company. An agreement to that effect was entered into for an unlimited term. Either party is entitled to terminate the agreement at any time by registered letter (with signed receipt requested) sent to the other party, subject to 90 days' notice.

Candriam 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.



Other notes to the financial statements

Note 3 - Management fees (continued)

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).

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

The rates applicable as at June 30, 2024 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%
	V	Capitalisation	LU1292953681	0.08%
Cleome Index Euro Corporate Bonds	Z	Capitalisation	LU1292953764	0.00%
	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%
Cleome Index Euro Government Bonds	Y	Capitalisation	LU1542321689	0.30%
	Z	Capitalisation	LU1542321762	0.00%
	C	Capitalisation	LU1542321929	0.20%
	I	Capitalisation	LU1542322224	0.12%
	R2	Capitalisation	LU1542322653	0.10%
	R2	Distribution	LU1622416722	0.10%
Cleome Index Euro Long Term Bonds	S	Capitalisation	LU1933089531	0.05%
	Z	Capitalisation	LU1542322810	0.00%
	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
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	Distribution	LU1365257515	0.80%
	C	Capitalisation	LU1006087313	0.80%
	C - EUR - Hedged	Capitalisation	LU2403432581	0.80%
	C - EUR - Unhedged	Capitalisation	LU0461105529	0.80%
	I	Capitalisation	LU0461105875	0.12%
	I - EUR - Hedged	Capitalisation	LU2197357408	0.12%
	I - EUR - Unhedged	Capitalisation	LU2197357747	0.12%
	R	Capitalisation	LU1718422477	0.30%
	R	Distribution	LU1718422550	0.30%
	R - EUR - Hedged	Capitalisation	LU2403432748	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%	
Cleome Index World Equities	C	Capitalisation	LU1292953848	0.80%
	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	L	Capitalisation	LU1542321689	0.84%
Cleome Index Euro Long Term Bonds	L	Capitalisation	LU1542323891	0.84%
Cleome Index Euro Short Term Bonds	L	Capitalisation	LU1542324949	0.58%
Cleome Index Europe Equities	L	Capitalisation	LU0102768701	1.04%
Cleome Index USA Equities	L	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, 2024 are as follows:

Sub-funds	Share class	Share type	ISIN	Maximum rate
Cleome Index EMU Equities	C	Distribution	LU1365257788	0.40%
	C	Capitalisation	LU1292953335	0.40%
	I	Capitalisation	LU1292953418	0.30%
	R	Distribution	LU1718421743	0.40%
	R	Capitalisation	LU1292953509	0.40%
	V	Capitalisation	LU1292953681	0.30%
	Z	Capitalisation	LU1292953764	0.30%
Cleome Index Euro Corporate Bonds	C	Distribution	LU1542321176	0.33%
	C	Capitalisation	LU1542321093	0.33%
	I	Capitalisation	LU1542321259	0.25%
	R2	Distribution	LU1622416649	0.33%
	R2	Capitalisation	LU1542321416	0.33%
	Y	Capitalisation	LU1542321689	0.25%
	Z	Capitalisation	LU1542321762	0.25%
Cleome Index Euro Government Bonds	C	Capitalisation	LU1542321929	0.33%
	I	Capitalisation	LU1542322224	0.25%
	R2	Distribution	LU1622416722	0.33%
	R2	Capitalisation	LU1542322653	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%



Other notes to the financial statements

Note 5 - Operating and Administrative Expenses (continued)

Sub-funds	Share class	Share type	ISIN	Maximum rate
Cleome Index Euro Short Term Bonds	C	Capitalisation	LU1542324352	0.33%
	I	Capitalisation	LU1542324519	0.25%
	V	Capitalisation	LU1542324865	0.25%
	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	Distribution	LU1718421826	0.40%
	R	Capitalisation	LU1006087669	0.40%
	V2	Capitalisation	LU0438017591	0.30%
	Y	Capitalisation	LU0102768701	0.40%
	Z	Distribution	LU1379319319	0.30%
	Z	Capitalisation	LU0479710047	0.30%
Cleome Index USA Equities	C	Distribution	LU1365257515	0.40%
	C - EUR - Hedged	Capitalisation	LU2403432581	0.40%
	C - EUR - Unhedged	Capitalisation	LU0461105529	0.40%
	I - EUR - Hedged	Capitalisation	LU2197357408	0.23%
	I - EUR - Unhedged	Capitalisation	LU2197357747	0.23%
	R	Distribution	LU1718422550	0.40%
	R	Capitalisation	LU1718422477	0.40%
	R - EUR - Hedged	Capitalisation	LU2403432748	0.40%
	R - EUR - Unhedged	Distribution	LU1718422394	0.40%
	R - EUR - Unhedged	Capitalisation	LU1006087586	0.40%
	V	Capitalisation	LU0438016601	0.23%
	V - EUR - Hedged	Capitalisation	LU2403432821	0.23%
	V - EUR - Unhedged	Capitalisation	LU2197358042	0.23%
	Z	Capitalisation	LU0644256330	0.23%
	Z - EUR - Unhedged	Distribution	LU1379320085	0.23%
	Z - EUR - Unhedged	Capitalisation	LU0479709973	0.23%
	Y - EUR - Unhedged	Capitalisation	LU0102768370	0.40%
	C	Capitalisation	LU1006087313	0.40%
	I	Capitalisation	LU0461105875	0.23%
	Cleome Index World Equities	C	Distribution	LU1365257945
C		Capitalisation	LU1292953848	0.40%
I		Capitalisation	LU1292954903	0.30%
R		Distribution	LU1718422634	0.40%
R		Capitalisation	LU1292955033	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

By a delegation contract February 18, 2014, the Management Company delegated the implementation of the securities lending and borrowing transactions, under its supervision and responsibility, to Candriam France, a simplified joint-stock company, whose registered office is at 40, rue Washington, F-75408 Paris Cedex 08. This contract may be terminated by either party giving 90 days' notice in writing.

As at June 30, 2024, the composition of the securities lent was as follows:

Sub-funds	Currency	Market value of securities lent	Collateral Securities
Cleome Index EMU Equities	EUR	13,351,644	17,043,544
Cleome Index Euro Corporate Bonds	EUR	6,975,662	6,838,060
Cleome Index Euro Government Bonds	EUR	72,115,285	75,716,555
Cleome Index Euro Short Term Bonds	EUR	11,518,904	13,046,824
Cleome Index Europe Equities	EUR	57,529,512	67,526,800
Cleome Index USA Equities	USD	36,298,081	38,127,904
Cleome Index World Equities	EUR	1,975,916	2,169,623



Other notes to the financial statements

Note 7 - Securities lending (continued)

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;
- 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, BNP Paribas Arbitrage, Natixis SA, Banco Santander, Goldman Sachs Bank Europe SE, Scotiabank, Société Générale SA., Barclays Bank, UniCredit AG, MLI BONDS and Morgan Stanley.

The following items of income were recorded in the accounts during the period ended June 30, 2024:

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	10,453	4,181	6,272
Cleome Index Euro Corporate Bonds	EUR	29,605	11,842	17,763
Cleome Index Euro Government Bonds	EUR	29,828	11,931	17,897
Cleome Index Euro Long Term Bonds	EUR	293	117	176
Cleome Index Euro Short Term Bonds	EUR	8,197	3,279	4,918
Cleome Index Europe Equities	EUR	92,810	37,124	55,686
Cleome Index USA Equities	USD	25,897	10,359	15,538
Cleome Index World Equities	EUR	1,877	751	1,126

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, 2024:

Sub-funds	Share class	Currency	Dividend	Ex-date
Cleome Index EMU Equities	C	EUR	5.09	29/04/2024
	R	EUR	4.56	29/04/2024
Cleome Index Euro Corporate Bonds	C	EUR	4.65	29/04/2024
	R2	EUR	6.11	29/04/2024
Cleome Index Euro Government Bonds	R2	EUR	4.57	29/04/2024
Cleome Index Europe Equities	R	EUR	5.20	29/04/2024
	Z	EUR	59.80	29/04/2024
Cleome Index USA Equities	C	USD	3.74	29/04/2024
	R	USD	3.00	29/04/2024
	R - EUR - Unhedged	EUR	3.56	29/04/2024
	Z - EUR - Unhedged	EUR	34.69	29/04/2024
Cleome Index World Equities	C	EUR	4.59	29/04/2024
	R	EUR	3.54	29/04/2024

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.



Other notes to the financial statements

Note 9 - Swing Pricing (continued)

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.

As at June 30, 2024, no swing was applied.

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, 2024 is as follows:

Sub-funds	Currency	Cash at broker
Cleome Index Euro Corporate Bonds	EUR	153,709

Note 11 - Collateral

In relation with the OTC derivative instruments, no cash collateral has been received or posted.

Note 12 - 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 13 - 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

Global Risk Exposure (continued)

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, 2024 is as follows

Sub-fund	Currency	Market value (in absolute terms)	% of total lendable assets	% total net asset value
Cleome Index EMU Equities	EUR	13,351,644	4.91	4.89
Cleome Index Euro Corporate Bonds	EUR	6,684,629	1.46	1.39
Cleome Index Euro Government Bonds	EUR	71,854,521	27.31	27.03
Cleome Index Euro Short Term Bonds	EUR	11,482,345	22.17	22.01
Cleome Index Europe Equities	EUR	57,529,512	4.47	4.57
Cleome Index USA Equities	USD	36,298,081	1.41	1.39
Cleome Index World Equities	EUR	1,975,916	1.30	1.30

b) Concentration data

The 10 largest counterparties across all securities lending transactions as at June 30, 2024 are as follows:

Cleome Index EMU Equities

Counterparty	Gross volumes for open trades
NATIXIS	9,814,927
BARC EQTY	2,123,774
BP2S	1,046,641
SOCIETE GENERALE EQUITIES	308,810
MORGAN STANLEY EUROPE SE	44,804
BANCO SANTANDER	12,688

Cleome Index Euro Corporate Bonds

Counterparty	Gross volumes for open trades
BNP SA	3,132,939
MORGAN STANLEY EUROPE SE BONDS	1,827,322
BARC FI	823,741
MLI BONDS	533,688
GOLDMAN SACHS BANK EUROPE SE EQ	366,940

Cleome Index Euro Government Bonds

Counterparty	Gross volumes for open trades
BNP SA	31,379,058
SOCIETE GENERALE EQUITIES	17,611,412
BANK OF NOVA SCOTIA	6,207,897
BANCO SANTANDER	5,016,030
BP2STERM	4,449,810
BP2S	3,567,440
SOCIETE GENERALE FI	2,727,650
NATIXIS	895,224

Cleome Index Euro Short Term Bonds

Counterparty	Gross volumes for open trades
BNP SA	3,674,574
BP2STERM	3,009,708
BP2S	1,639,710
BANCO SANTANDER	1,636,106
SOCIETE GENERALE EQUITIES	1,522,247



Additional unaudited information

Cleome Index Europe Equities

Counterparty	Gross volumes for open trades
NATIXIS	23,574,685
BP2S	14,542,613
BARC EQTY	14,161,330
CACIB	4,691,173
SOCIETE GENERALE EQUITIES	304,753
UBS EQUITIES	142,684
MORGAN STANLEY EUROPE SE	83,560
BANCO SANTANDER	28,715

Cleome Index USA Equities

Counterparty	Gross volumes for open trades
BP2S	27,667,335
NATIXIS	4,846,543
BANCO SANTANDER	1,929,315
BARC EQTY	1,166,968
UBS EQUITIES	687,920

Cleome Index World Equities

Counterparty	Gross volumes for open trades
BP2S	1,245,237
NATIXIS	443,030
BARC EQTY	171,159
CACIB	116,489

The 10 largest issuers of collateral received from securities lending activities as at June 30, 2024 are as follows:

Cleome Index EMU Equities

Counterparty	Gross volumes for open trades
BPI FRA 0.625 05-26	3,351,047
INDITEX	982,701
VINCI SA	982,655
INDIVIOR PLC	981,513
TOKYO ELECTRON	981,491
MURATA MFG CO	981,486
FORTUM OYJ	981,482
FLUTTER ENTER-DI	981,405
JPMORGAN CHASE	981,401
BANC SA 5.5 06-29	674,818

Cleome Index Euro Corporate Bonds

Counterparty	Gross volumes for open trades
QUEB MO 0.875 07-28	1,153,407
FINL GO 0.0 09-30	1,118,692
REPU FE 2.2 02-34	960,036
UNIT ST 0.625 07-32	639,477
UNIT ST 1.25 04-28	639,475
PORT OB 2.875 07-26	537,938
AUST GO 0.5 02-29	443,570
UNIT ST 2.375 04-26	227,050
LUXE GR 2.875 03-34	146,460
VEOL ENVI ZCP 01-25	128,429

Cleome Index Euro Government Bonds

Counterparty	Gross volumes for open trades
ITAL CERT FLR 01-25	11,559,487
AUST GO 0.0 02-30	8,886,743
NETH GO 0.5 07-32	7,982,513
ITAL BU 5.75 02-33	4,068,523
BROADCOM INC	2,260,918
UNIT KI 3.25 01-33	2,172,763
ASML HOLDING-NY	2,117,629
SPAI GO 1.5 04-27	1,847,509
DNB BANK ASA	1,761,131
DEVON ENERGY CO	1,761,123



Additional unaudited information

Cleome Index Euro Short Term Bonds

Counterparty	Gross volumes for open trades
QUEB MO 0.875 07-28	1,353,355
FINL GO 0.0 09-30	1,311,570
REPU FE 2.2 02-34	1,126,011
SANT UK 6.534 01-29	1,052,495
SPAI GO 4.9 07-40	532,137
IBERDROLA SA	464,566
INDITEX	464,537
ASML HOLDING-NY	315,970
BROADCOM INC	314,405
SNOWFLAKE INC-A	300,970

Cleome Index Europe Equities

Counterparty	Gross volumes for open trades
BANC SA 5.5 06-29	4,611,259
INDITEX	4,094,932
VINCI SA	4,094,180
TOKYO ELECTRON	4,092,757
MURATA MFG CO	4,092,380
FLUTTER ENTER-DI	3,950,715
AIB GROUP PLC	3,314,777
FRAN GO 2.5 05-30	2,200,882
VAR ENERGI ASA	1,881,684
BPI FRA 0.625 05-26	1,720,808

Cleome Index USA Equities

Counterparty	Gross volumes for open trades
TELEFONICA	2,766,748
BANCO SABADELL	2,766,732
SEB AB-A	2,766,732
AIB GROUP PLC	2,766,730
NORDEA BANK ABP	2,766,723
TORONTO-DOM BANK	2,766,714
INVESTOR AB-B	2,766,713
NIKON CORP	1,871,355
UBS GRO 5.711 01-27	1,696,047
UNITED THERAPEUT	1,382,286

Cleome Index World Equities

Counterparty	Gross volumes for open trades
NORDEA BANK ABP	124,522
SEB AB-A	124,514
ALSTOM	124,514
KERRY GROUP-A	124,511
TORONTO-DOM BANK	124,507
INVESTOR AB-B	124,506
KION GROUP AG	124,501
HOCHTIEF AG	124,491
UNITED THERAPEUT	124,372
ASML HOLDING-NY	124,034



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	4,299,154	12,744,389	17,043,544
Cleome Index Euro Corporate Bonds	EUR	0	6,708,616	129,444	6,838,060
Cleome Index Euro Government Bonds	EUR	0	39,828,444	35,888,112	75,716,555
Cleome Index Euro Short Term Bonds	EUR	0	5,376,432	7,670,392	13,046,824
Cleome Index Europe Equities	EUR	0	10,891,052	56,635,749	67,526,800
Cleome Index USA Equities	USD	0	2,104,115	36,023,788	38,127,904
Cleome Index World Equities	EUR	0	195,794	1,973,829	2,169,623

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	4,299,154	12,744,389	17,043,544
Cleome Index Euro Corporate Bonds	EUR	0	0	3,476,481	3,361,579	6,838,060
Cleome Index Euro Government Bonds	EUR	0	0	7,331,178	68,385,377	75,716,555
Cleome Index Euro Short Term Bonds	EUR	0	0	1,585,495	11,461,328	13,046,824
Cleome Index Europe Equities	EUR	0	0	10,891,052	56,635,749	67,526,800
Cleome Index USA Equities	USD	0	0	2,104,115	36,023,788	38,127,904
Cleome Index World Equities	EUR	0	0	195,794	1,973,829	2,169,623