



Unaudited semi-annual report  
**Cleome Index**

30 June 2022

*01.01.2022 – 30.06.2022*  
*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, 2022 to June 30, 2022



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## Administration of the SICAV

### Chairman

Tanguy DE VILLENFAGNE  
Member of the Group Strategic Committee, Candriam Belgium

### Directors

Isabelle CABIE  
Global Head of Corporate Responsible Development  
Candriam Belgium

Thierry BLONDEAU  
Independent Director

Catherine DELANGHE  
Independent Director

Vincent HAMELINK  
Member of the Group Strategic Committee, Candriam Belgium

Myriam VANNESTE  
Global Head of Product Management, Candriam Belgium

Jan VERGOTE  
Head of Investment Strategy, Belfius Banque S.A

### Registered Office

5, Allée Scheffer  
L-2520 Luxembourg

### Depositary and Principal Paying Agent

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

### Management Company

Candriam Luxembourg  
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 of some sub-funds is delegated to:

Candriam Belgium  
58, Avenue des Arts  
B-1000 Brussels

Implementation of the **Portfolio Management** activities of some other sub-funds is delegated to:

Candriam France  
40, rue Washington  
F-75408 Paris Cedex 08

Implementation of the **securities lending and borrowing transactions** is delegated to:

Candriam France  
40, rue Washington  
F-75408 Paris Cedex 08

For all sub funds, the implementation of the **securities lending and borrowing transactions** is sub-delegated to:

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

### “Réviseur d’entreprises agréé”

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

### “Réviseur d’entreprises agréé” of the Management Company

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 Investor Information Documents, 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, 2022

		Cleome Index		
		EMU Equities	Cleome Index Corporate Bonds	Euro Government Bonds
		EUR	EUR	EUR
<b>Assets</b>				
Investment portfolio at market value	2a	177,467,910	207,603,869	143,597,960
Cash at bank and broker	10	71,132	8,709,310	385,019
Receivable for investments sold		0	0	0
Receivable on subscriptions		36,794	159,195	148,944
Interest and dividends receivable, net		187,439	1,474,030	1,249,118
Net unrealised appreciation on forward foreign exchange contracts	2f	0	0	0
Net unrealised appreciation on futures	2e	0	177,790	0
Other assets		836,482	0	0
<b>Total assets</b>		<b>178,599,757</b>	<b>218,124,194</b>	<b>145,381,041</b>
<b>Liabilities</b>				
Payable on investments purchased		0	0	0
Payable on redemptions		42,842	388,098	142,644
Net unrealised depreciation on forward foreign exchange contracts	2f	0	0	0
Management fees payable	3	17,484	8,423	6,691
Distribution fees payable	4	0	16,466	0
Operating and Administrative Expenses payable	5	14,928	30,437	7,329
<b>Total liabilities</b>		<b>75,254</b>	<b>443,424</b>	<b>156,664</b>
<b>Total net assets</b>		<b>178,524,503</b>	<b>217,680,770</b>	<b>145,224,377</b>



Statement of net assets as at June 30, 2022

		Cleome Index Euro Long Term Bonds	Cleome Index Euro Short Term Bonds	Cleome Index Europe Equities
		EUR	EUR	EUR
<b>Assets</b>				
Investment portfolio at market value	2a	9,325,139	102,628,934	967,985,739
Cash at bank and broker	10	48,694	478,117	1,832,872
Receivable for investments sold		0	0	19,875
Receivable on subscriptions		0	5,842	1,909,332
Interest and dividends receivable, net		124,343	575,282	1,167,258
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	921,871
<b>Total assets</b>		<b>9,498,176</b>	<b>103,688,175</b>	<b>973,836,947</b>
<b>Liabilities</b>				
Payable on investments purchased		0	0	0
Payable on redemptions		23,048	44,029	1,270,064
Net unrealised depreciation on forward foreign exchange contracts	2f	0	0	0
Management fees payable	3	2,298	8,044	51,881
Distribution fees payable	4	21,436	6,074	60,586
Operating and Administrative Expenses payable	5	27,509	11,166	142,546
<b>Total liabilities</b>		<b>74,291</b>	<b>69,313</b>	<b>1,525,077</b>
<b>Total net assets</b>		<b>9,423,885</b>	<b>103,618,862</b>	<b>972,311,870</b>



Statement of net assets as at June 30, 2022

		Cleome Index USA Equities (see Note 1)	Cleome Index World Equities	Combined
		USD	EUR	EUR
<b>Assets</b>				
Investment portfolio at market value	2a	1,545,414,990	104,905,859	3,191,744,871
Cash at bank and broker	10	2,978,961	318,386	14,692,983
Receivable for investments sold		2,490,497	0	2,402,100
Receivable on subscriptions		1,177,978	7,990	3,394,863
Interest and dividends receivable, net		853,570	111,778	5,705,710
Net unrealised appreciation on forward foreign exchange contracts	2f	25,253	0	24,155
Net unrealised appreciation on futures	2e	0	0	177,790
Other assets		2,470	122,396	1,883,112
<b>Total assets</b>		<b>1,552,943,719</b>	<b>105,466,409</b>	<b>3,220,025,584</b>
<b>Liabilities</b>				
Payable on investments purchased		0	209,249	209,249
Payable on redemptions		5,394,297	10,222	7,080,732
Net unrealised depreciation on forward foreign exchange contracts	2f	0	43	43
Management fees payable	3	64,317	12,553	168,895
Distribution fees payable	4	50,960	0	153,307
Operating and Administrative Expenses payable	5	187,986	8,973	422,701
<b>Total liabilities</b>		<b>5,697,560</b>	<b>241,040</b>	<b>8,034,927</b>
<b>Total net assets</b>		<b>1,547,246,159</b>	<b>105,225,369</b>	<b>3,211,990,657</b>





Statement of changes in net assets for the period ended June 30, 2022

		Cleome Index EMU Equities	Cleome Index Euro Corporate Bonds	Cleome Index Euro Government Bonds
		EUR	EUR	EUR
<b>Net assets at the beginning of the Period</b>		<b>226,832,123</b>	<b>239,459,876</b>	<b>167,944,525</b>
<b>Income</b>				
Dividends, net		4,606,226	0	0
Interest on bonds and money market instruments, net		0	1,734,372	1,399,246
Interest on securities lending	7	20,490	10,461	13,906
Bank interest		6	22	0
Other income		2,709	203	0
<b>Total income</b>		<b>4,629,431</b>	<b>1,745,058</b>	<b>1,413,152</b>
<b>Expenses</b>				
Management fees	3	111,897	55,183	43,419
Operating and Administrative Expenses	5	94,510	78,033	44,888
Distribution fees	4	0	34,212	0
Depositary fees	5	4,380	5,206	3,433
Transaction costs	2g	98,676	320	0
Bank interest		6,180	17,748	2,961
Other expenses		160	30	814
<b>Total expenses</b>		<b>315,803</b>	<b>190,732</b>	<b>95,515</b>
<b>Net income / (loss) from investments</b>		<b>4,313,628</b>	<b>1,554,326</b>	<b>1,317,637</b>
Net realised gain / (loss) on sales of investments	2b	5,584,632	(3,382,036)	(1,770,315)
Net realised gain / (loss) on forward foreign exchange contracts	2f	0	0	0
Net realised gain / (loss) on futures	2e	0	(26,110)	0
Net realised gain / (loss) on foreign exchange		333	7,150	0
<b>Net realised gain / (loss)</b>		<b>9,898,593</b>	<b>(1,846,670)</b>	<b>(452,678)</b>
Change in net unrealised appreciation / depreciation on investments	2a	(52,766,145)	(27,935,947)	(19,127,776)
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	53,420	0
<b>Net increase / (decrease) in net assets as a result of operations</b>		<b>(42,867,552)</b>	<b>(29,729,197)</b>	<b>(19,580,454)</b>
<b>Evolution of the capital</b>				
Subscriptions of shares		58,100,420	67,164,284	8,113,633
Redemptions of shares		(63,446,300)	(59,038,022)	(11,246,091)
Dividends distributed		(94,188)	(176,171)	(7,236)
Adjustment for currency change		0	0	0
Currency translation		0	0	0
<b>Net assets at the end of the Period</b>		<b>178,524,503</b>	<b>217,680,770</b>	<b>145,224,377</b>



Statement of changes in net assets for the period ended June 30, 2022

		Cleome Index Euro Long Term Bonds	Cleome Index Euro Short Term Bonds	Cleome Index Europe Equities
		EUR	EUR	EUR
<b>Net assets at the beginning of the Period</b>		<b>14,097,944</b>	<b>105,761,278</b>	<b>905,494,964</b>
<b>Income</b>				
Dividends, net		7	0	21,140,178
Interest on bonds and money market instruments, net		138,828	803,201	0
Interest on securities lending	7	743	9,896	107,560
Bank interest		0	0	2,553
Other income		0	148	27
<b>Total income</b>		<b>139,578</b>	<b>813,245</b>	<b>21,250,318</b>
<b>Expenses</b>				
Management fees	3	17,172	49,645	331,233
Operating and Administrative Expenses	5	6,273	27,102	463,503
Distribution fees	4	48,071	12,459	125,087
Depository fees	5	254	2,311	20,937
Transaction costs	2g	0	0	717,062
Bank interest		333	3,603	18,027
Other expenses		0	0	513
<b>Total expenses</b>		<b>72,103</b>	<b>95,120</b>	<b>1,676,362</b>
<b>Net income / (loss) from investments</b>		<b>67,475</b>	<b>718,125</b>	<b>19,573,956</b>
Net realised gain / (loss) on sales of investments	2b	(175,294)	(1,301,768)	16,356,527
Net realised gain / (loss) on forward foreign exchange contracts	2f	0	0	(294,988)
Net realised gain / (loss) on futures	2e	0	0	0
Net realised gain / (loss) on foreign exchange		0	(33)	1,348,311
<b>Net realised gain / (loss)</b>		<b>(107,819)</b>	<b>(583,676)</b>	<b>36,983,806</b>
Change in net unrealised appreciation / depreciation on investments	2a	(2,876,884)	(1,689,662)	(185,296,701)
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
<b>Net increase / (decrease) in net assets as a result of operations</b>		<b>(2,984,703)</b>	<b>(2,273,338)</b>	<b>(148,312,895)</b>
<b>Evolution of the capital</b>				
Subscriptions of shares		3,273	4,295,366	409,871,722
Redemptions of shares		(1,692,629)	(4,164,444)	(189,426,877)
Dividends distributed		0	0	(5,315,044)
Adjustment for currency change		0	0	0
Currency translation		0	0	0
<b>Net assets at the end of the Period</b>		<b>9,423,885</b>	<b>103,618,862</b>	<b>972,311,870</b>



Statement of changes in net assets for the period ended June 30, 2022

		Cleome Index USA Equities (see Note 1)	Cleome Index World Equities	Combined
		USD	EUR	EUR
<b>Net assets at the beginning of the Period</b>		<b>1,532,065,889*</b>	<b>169,772,857</b>	<b>3,361,429,456</b>
<b>Income</b>				
Dividends, net		9,204,410	1,183,622	35,734,290
Interest on bonds and money market instruments, net		0	0	4,075,647
Interest on securities lending	7	35,188	5,360	202,074
Bank interest		0	54	2,635
Other income		0	140	3,227
<b>Total income</b>		<b>9,239,598</b>	<b>1,189,176</b>	<b>40,017,873</b>
<b>Expenses</b>				
Management fees	3	427,454	82,651	1,100,071
Operating and Administrative Expenses	5	827,275	62,270	1,567,889
Distribution fees	4	107,307	0	322,471
Depository fees	5	36,863	2,842	74,623
Transaction costs	2g	105,594	13,438	930,499
Bank interest		35,980	694	83,962
Other expenses		0	25	1,542
<b>Total expenses</b>		<b>1,540,473</b>	<b>161,920</b>	<b>4,081,057</b>
<b>Net income / (loss) from investments</b>		<b>7,699,125</b>	<b>1,027,256</b>	<b>35,936,816</b>
Net realised gain / (loss) on sales of investments	2b	(53,703,649)	13,438,372	(22,618,813)
Net realised gain / (loss) on forward foreign exchange contracts	2f	(667,228)	(514,360)	(1,447,569)
Net realised gain / (loss) on futures	2e	0	0	(26,110)
Net realised gain / (loss) on foreign exchange		9,436,941	1,152,240	11,534,679
<b>Net realised gain / (loss)</b>		<b>(37,234,811)</b>	<b>15,103,508</b>	<b>23,379,003</b>
Change in net unrealised appreciation / depreciation on investments	2a	(369,185,332)	(34,940,636)	(677,769,082)
Change in net unrealised appreciation / depreciation on forward foreign exchange contracts	2f	25,253	(43)	24,112
Change in net unrealised appreciation / depreciation on futures	2e	0	0	53,420
<b>Net increase / (decrease) in net assets as a result of operations</b>		<b>(406,394,890)</b>	<b>(19,837,171)</b>	<b>(654,312,547)</b>
<b>Evolution of the capital</b>				
Subscriptions of shares		477,997,684	6,281,344	1,011,047,206
Redemptions of shares		(262,390,126)	(50,967,520)	(630,964,834)
Dividends distributed		(408,520)	(24,141)	(6,007,540)
Adjustment for currency change		206,376,122	0	197,404,105
Currency translation		0	0	(66,605,189)
<b>Net assets at the end of the Period</b>		<b>1,547,246,159</b>	<b>105,225,369</b>	<b>3,211,990,657</b>

\* Following the change in currency of the Subfund from EUR to USD (please refer to note 1), the Net Assets as at 31.12.2021 (EUR 1,532,05,889) was translated in USD at the exchange rate as at 21.01.2022 (effective NAV date of the translation) : 1 EUR = 1.134704 USD.



Statistics

**Cleome Index EMU Equities**

Name	ISIN	Share type	Currency	Number of shares outstanding	Net asset value per share as at 30.06.2022	Net asset value per share as at 31.12.2021	Net asset value per share as at 31.12.2020
<b>Total net assets</b>			<b>EUR</b>		<b>178,524,503</b>	<b>226,832,123</b>	<b>210,426,900</b>
C	LU1292953335	Capitalisation	EUR	1,003.00	190.25	236.03	194.28
C	LU1365257788	Distribution	EUR	310.00	168.65	213.33	178.35
I	LU1292953418	Capitalisation	EUR	33,371.00	2,006.95	2,476.94	2,018.81
R	LU1292953509	Capitalisation	EUR	214,427.27	169.45	209.39	170.97
R	LU1718421743	Distribution	EUR	28,516.97	150.22	189.22	156.92
Z	LU1292953764	Capitalisation	EUR	34,958.00	2,022.09	2,494.97	2,031.06

**Cleome Index Euro Corporate Bonds**

Name	ISIN	Share type	Currency	Number of shares outstanding	Net asset value per share as at 30.06.2022	Net asset value per share as at 31.12.2021	Net asset value per share as at 31.12.2020
<b>Total net assets</b>			<b>EUR</b>		<b>217,680,770</b>	<b>239,459,876</b>	<b>220,873,302</b>
C	LU1542321093	Capitalisation	EUR	4,704.30	143.38	162.77	165.16
C	LU1542321176	Distribution	EUR	728.12	103.17	117.58	-
I	LU1542321259	Capitalisation	EUR	116,552.92	140.50	159.37	161.66
R2	LU1542321416	Capitalisation	EUR	14,940.01	132.37	150.18	152.38
R2	LU1622416649	Distribution	EUR	317,190.12	135.41	154.23	157.61
Y	LU1542321689	Capitalisation	EUR	187,342.94	38.62	44.04	45.14
Z	LU1542321762	Capitalisation	EUR	1,027,320.55	144.44	163.72	165.82

**Cleome Index Euro Government Bonds**

Name	ISIN	Share type	Currency	Number of shares outstanding	Net asset value per share as at 30.06.2022	Net asset value per share as at 31.12.2021	Net asset value per share as at 31.12.2020
<b>Total net assets</b>			<b>EUR</b>		<b>145,224,377</b>	<b>167,944,525</b>	<b>188,413,552</b>
C	LU1542321929	Capitalisation	EUR	177.28	147.73	167.65	173.73
I	LU1542322224	Capitalisation	EUR	30,709.73	1,459.18	1,654.73	1,716.89
R2	LU1542322653	Capitalisation	EUR	16,058.67	144.20	163.56	169.79
R2	LU1622416722	Distribution	EUR	100,395.23	140.25	159.17	166.16
S	LU1933089531	Capitalisation	EUR	18,985.32	1,305.73	1,480.19	1,534.73
Z	LU1542322810	Capitalisation	EUR	40,296.07	1,469.15	1,665.04	1,725.52

**Cleome Index Euro Long Term Bonds**

Name	ISIN	Share type	Currency	Number of shares outstanding	Net asset value per share as at 30.06.2022	Net asset value per share as at 31.12.2021	Net asset value per share as at 31.12.2020
<b>Total net assets</b>			<b>EUR</b>		<b>9,423,885</b>	<b>14,097,944</b>	<b>18,588,771</b>
C	LU1542323032	Capitalisation	EUR	1.00	145.18	187.27	201.77
I	LU1542323206	Capitalisation	EUR	3.00	1,607.07	2,074.94	2,238.92
Y	LU1542323891	Capitalisation	EUR	164,416.55	57.27	74.33	81.08
Z	LU1542324196	Capitalisation	EUR	2.00	1,631.19	2,104.90	2,268.98

**Cleome Index Euro Short Term Bonds**

Name	ISIN	Share type	Currency	Number of shares outstanding	Net asset value per share as at 30.06.2022	Net asset value per share as at 31.12.2021	Net asset value per share as at 31.12.2020
<b>Total net assets</b>			<b>EUR</b>		<b>103,618,862</b>	<b>105,761,278</b>	<b>112,097,487</b>
C	LU1542324352	Capitalisation	EUR	1.00	147.85	150.92	151.95
I	LU1542324519	Capitalisation	EUR	15,033.95	1,078.94	1,102.41	1,112.10
V	LU1542324865	Capitalisation	EUR	77,092.00	1,082.19	1,105.51	1,114.78
Y	LU1542324949	Capitalisation	EUR	124,912.96	31.76	32.58	33.14
Z	LU1542325086	Capitalisation	EUR	2.00	1,187.98	1,212.92	1,221.78

**Cleome Index Europe Equities**

Name	ISIN	Share type	Currency	Number of shares outstanding	Net asset value per share as at 30.06.2022	Net asset value per share as at 31.12.2021	Net asset value per share as at 31.12.2020
<b>Total net assets</b>			<b>EUR</b>		<b>972,311,870</b>	<b>905,494,964</b>	<b>739,791,091</b>
C	LU0461106337	Capitalisation	EUR	83,550.33	207.27	243.50	195.88
I	LU0461106683	Capitalisation	EUR	28,807.94	2,189.94	2,560.18	2,039.31
R	LU1006087669	Capitalisation	EUR	560,970.12	144.81	169.44	135.21
R	LU1718421826	Distribution	EUR	11,039.64	159.96	191.76	155.99
V2	LU0438017591	Capitalisation	EUR	54,760.95	2,205.92	2,577.97	2,052.04



Statistics

**Cleome Index Europe Equities (continued)**

Name	ISIN	Share type	Currency	Number of shares outstanding	Net asset value per share as at 30.06.2022	Net asset value per share as at 31.12.2021	Net asset value per share as at 31.12.2020
Y	LU0102768701	Capitalisation	EUR	467,688.18	46.06	54.19	43.70
Z	LU0479710047	Capitalisation	EUR	222,660.00	1,984.80	2,318.98	1,844.97
Z	LU1379319319	Distribution	EUR	122,449.00	1,834.48	2,195.82	1,780.78

**Cleome Index USA Equities (see Note 1)**

Name	ISIN	Share type	Currency	Number of shares outstanding	Net asset value per share as at 30.06.2022	Net asset value per share as at 31.12.2021	Net asset value per share as at 31.12.2020
<b>Total net assets</b>			<b>USD</b>		<b>1,547,246,159</b>	<b>EUR 1,532,065,889</b>	<b>EUR 1,236,156,022</b>
C	LU0461105529	Capitalisation	EUR	4,177.94	460.40	541.82	401.23
C - Hedged	LU2403432581	Capitalisation	EUR	0.07	129.40	-	-
C - USD - Unhedged	LU1006087313	Capitalisation	USD	5,662.42	293.52	375.75	299.38
C - USD - Unhedged	LU1365257515	Distribution	USD	168.00	256.48	332.27	267.79
I	LU2197357747	Capitalisation	EUR	1.00	1,547.52	1,812.73	1,561.87
I - USD - Unhedged	LU0461105875	Capitalisation	USD	41,393.79	3,458.92	4,406.36	3,476.35
R	LU1006087586	Capitalisation	EUR	560,611.48	237.21	278.05	204.25
R	LU1718422394	Distribution	EUR	1,230.00	248.13	293.82	218.38
R - USD - Unhedged	LU1718422477	Capitalisation	USD	42,400.83	227.31	289.83	229.07
R - USD - Unhedged	LU1718422550	Distribution	USD	14,371.21	205.40	265.00	211.85
V	LU2197358042	Capitalisation	EUR	17,844.60	1,570.57	1,838.98	1,515.35
V - Hedged	LU2403432821	Capitalisation	EUR	16,863.21	1,453.27	-	-
V - USD - Unhedged	LU0438016601	Capitalisation	USD	400.81	2,064.04	2,628.89	2,073.20
Y	LU0102768370	Capitalisation	EUR	232,910.43	73.02	86.05	63.88
Z	LU0479709973	Capitalisation	EUR	21,467.51	5,162.87	6,042.81	4,425.64
Z	LU1379320085	Distribution	EUR	12,975.00	2,413.99	2,854.17	2,114.94
Z - USD - Unhedged	LU0644256330	Capitalisation	USD	346,093.07	2,965.30	3,775.29	2,974.90

**Cleome Index World Equities**

Name	ISIN	Share type	Currency	Number of shares outstanding	Net asset value per share as at 30.06.2022	Net asset value per share as at 31.12.2021	Net asset value per share as at 31.12.2020
<b>Total net assets</b>			<b>EUR</b>		<b>105,225,369</b>	<b>169,772,857</b>	<b>127,182,017</b>
C	LU1365257945	Distribution	EUR	6,158.40	234.65	277.05	217.14
I	LU1292954903	Capitalisation	EUR	30,324.30	2,770.92	3,207.61	2,452.18
R	LU1292955033	Capitalisation	EUR	54,917.30	188.53	218.43	167.29
R	LU1718422634	Distribution	EUR	5,031.33	180.34	208.95	-
Z	LU1292955207	Capitalisation	EUR	3,040.87	2,793.05	3,231.31	2,467.34



## Cleome Index EMU Equities

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
<b>Transferable securities admitted to an official stock exchange listing or dealt in another regulated market</b>				
<b>Shares</b>				
<b>Austria</b>				
ERSTE GROUP BANK AG	14,548	EUR	352,062	0.20
OMV AG	6,085	EUR	272,365	0.15
VERBUND AG	4,638	EUR	432,957	0.24
VOESTALPINE AG	1,943	EUR	39,404	0.02
			<b>1,096,788</b>	<b>0.61</b>
<b>Belgium</b>				
AGEAS NOM	7,305	EUR	306,664	0.17
ANHEUSER-BUSCH INBEV	37,746	EUR	1,938,635	1.09
ELIA SYSTEM OPERATOR SA	4,001	EUR	540,935	0.30
GROUPE BRUXELLES LAMBERT GBL	3,870	EUR	308,362	0.17
KBC GROUPE SA	11,271	EUR	603,449	0.34
PROXIMUS SA	2,212	EUR	31,112	0.02
SOLVAY	2,354	EUR	182,011	0.10
UCB	7,928	EUR	639,314	0.36
UMICORE SA	11,544	EUR	384,646	0.22
			<b>4,935,128</b>	<b>2.76</b>
<b>Finland</b>				
ELISA CORPORATION -A-	4,965	EUR	266,223	0.15
FORTUM CORP	10,608	EUR	151,854	0.09
KESKO CORP	9,677	EUR	217,829	0.12
KONE -B-	13,926	EUR	631,683	0.35
NESTE	19,157	EUR	809,192	0.45
NOKIA OYJ	242,192	EUR	1,075,211	0.60
ORION CORPORATION (NEW) -B-	6,760	EUR	287,976	0.16
SAMPO OYJ -A-	23,125	EUR	960,150	0.54
STORA ENSO -R-	38,222	EUR	571,992	0.32
UPM KYMMENE CORP	27,224	EUR	789,768	0.44
WARTSILA CORPORATION -B-	18,012	EUR	133,829	0.07
			<b>5,895,707</b>	<b>3.30</b>
<b>France</b>				
ACCOR SA	11,457	EUR	295,934	0.17
AEROPORTS DE PARIS-ADP-	2,087	EUR	252,214	0.14
AIR LIQUIDE SA	23,692	EUR	3,035,419	1.70
ALSTOM SA	15,359	EUR	331,601	0.19
AMUNDI SA	1,522	EUR	79,448	0.04
ARKEMA SA	3,691	EUR	313,440	0.18
AXA SA	89,589	EUR	1,940,498	1.09
BIOMERIEUX SA	2,074	EUR	193,297	0.11
BNP PARIBAS SA	50,119	EUR	2,273,648	1.27
BOUYGUES SA	10,256	EUR	301,116	0.17
BUREAU VERITAS SA	16,616	EUR	406,261	0.23
CAPGEMINI SE	8,271	EUR	1,351,895	0.76
CARREFOUR SA	27,008	EUR	456,030	0.26
CIE DE SAINT-GOBAIN	29,073	EUR	1,190,394	0.67
CIE GENERALE DES ETABLISSEMENTS MICHELIN	28,420	EUR	738,210	0.41
COVIVIO SA	3,776	EUR	199,939	0.11
CREDIT AGRICOLE SA	28,742	EUR	250,946	0.14
DANONE SA	28,421	EUR	1,513,702	0.85
DASSAULT AVIA. --- SHS	2,813	EUR	418,856	0.23
DASSAULT SYST.	31,541	EUR	1,107,562	0.62
EDENRED SA	11,069	EUR	497,773	0.28
EDF SA	30,039	EUR	234,484	0.13
EIFFAGE	6,150	EUR	528,162	0.30
ENGIE SA	85,762	EUR	940,466	0.53
ESSILORLUXOTTICA SA	13,124	EUR	1,875,420	1.05

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, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
GECINA	1,678	EUR	149,342	0.08
GETLINK ACT	33,877	EUR	570,150	0.32
HERMES INTERNATIONAL SA	1,513	EUR	1,614,371	0.90
IPSEN	2,973	EUR	267,719	0.15
KERING	3,247	EUR	1,591,355	0.89
KLEPIERRE SA	12,987	EUR	238,441	0.13
LEGRAND SA	18,406	EUR	1,296,887	0.73
L'OREAL SA	10,468	EUR	3,447,112	1.93
LVMH MOET HENNESSY LOUIS VUITTON SE	12,625	EUR	7,343,962	4.11
ORANGE	86,064	EUR	965,638	0.54
PERNOD RICARD SA	8,738	EUR	1,531,771	0.86
PUBLICIS GROUPE	14,726	EUR	687,115	0.38
REMY COINTREAU	837	EUR	139,528	0.08
RENAULT SA	9,884	EUR	235,140	0.13
SANOFI	55,457	EUR	5,342,727	2.99
SARTORIUS STEDIM BIOTECH	1,609	EUR	481,574	0.27
SCHNEIDER ELECTRIC SE	28,648	EUR	3,234,359	1.81
SOCIETE GENERALE SA	41,880	EUR	874,873	0.49
SODEXO SA	4,509	EUR	302,374	0.17
TELEPERFORMANCE SE	2,783	EUR	816,254	0.46
TOTALENERGIESSE	114,713	EUR	5,778,094	3.24
UBISOFT ENTERTAINMENT	3,971	EUR	166,385	0.09
UNIBAIL RODAMCO	6,544	EUR	318,366	0.18
VALEO SA	10,675	EUR	196,687	0.11
VEOLIA ENVIRONNEMENT SA	28,894	EUR	672,941	0.38
VINCI SA	25,388	EUR	2,156,964	1.21
VIVENDI SA	46,629	EUR	452,115	0.25
WENDEL SA	2,544	EUR	202,884	0.11
WORLDLINE SA	9,607	EUR	339,896	0.19
			<b>62,141,739</b>	<b>34.81</b>
<b>Germany</b>				
ADIDAS AG NAMEN AKT	7,597	EUR	1,282,070	0.72
ALLIANZ SE REG SHS	18,697	EUR	3,405,098	1.91
BASF SE REG SHS	41,542	EUR	1,725,032	0.97
BECHTLE	3,780	EUR	147,458	0.08
BEIERSDORF AG	6,038	EUR	588,584	0.33
BMW AG	20,186	EUR	1,482,864	0.83
BRENNTAG - NAMEN AKT	13,585	EUR	843,628	0.47
CARL ZEISS MEDITEC AG	2,992	EUR	340,789	0.19
COMMERZBK	68,634	EUR	458,887	0.26
CONTINENTAL AG	4,728	EUR	314,412	0.18
COVESTRO AG	9,274	EUR	305,857	0.17
DAIMLER AG NAMEN-AKT	38,167	EUR	2,107,582	1.18
DAIMLER TRUCK HOLDING AG	16,573	EUR	412,833	0.23
DELIVERY HERO	6,843	EUR	244,774	0.14
DEUTSCHE BANK AG REG SHS	102,988	EUR	856,654	0.48
DEUTSCHE BOERSE AG REG SHS	9,530	EUR	1,520,988	0.85
DEUTSCHE LUFTHANSA AG REG SHS	20,243	EUR	112,632	0.06
DEUTSCHE POST AG REG SHS	45,808	EUR	1,637,178	0.92
DEUTSCHE TELEKOM AG REG SHS	160,311	EUR	3,037,252	1.70
E.ON SE	105,827	EUR	847,463	0.47
FRESENIUS MEDICAL CARE AG & CO KGAA	9,805	EUR	467,012	0.26
FRESENIUS SE	19,288	EUR	557,423	0.31
GEA GROUP AG	12,448	EUR	409,415	0.23
HANNOVER RUECK SE	2,620	EUR	362,870	0.20
HELLOFRESH SE	7,144	EUR	220,392	0.12
HENKEL AG & CO KGAA	2,931	EUR	171,170	0.10
HENKEL AG & CO KGAA	7,975	EUR	468,770	0.26

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, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
INFINEON TECHNOLOGIES REG SHS	61,834	EUR	1,427,747	0.80
KION GROUP AG	3,498	EUR	138,486	0.08
KNORR-BREMSE - BEARER SHS	3,337	EUR	181,600	0.10
LEG IMMOBILIEN - NAMEN AKT	4,279	EUR	338,554	0.19
MERCK KGAA	7,786	EUR	1,253,546	0.70
MTU AERO ENGINES HOLDING AG	3,577	EUR	621,325	0.35
MUENCHENER RUECKVERSICHERUNGS AG REG SHS	6,636	EUR	1,487,791	0.83
NEMETSCHKE	4,188	EUR	241,899	0.14
PUMA AG	4,940	EUR	310,430	0.17
RATIONAL NAMEN	333	EUR	184,648	0.10
SAP AG	46,519	EUR	4,043,897	2.27
SARTORIUS VORZ.OHNE STIMMRECHT.	1,369	EUR	456,425	0.26
SCOUT24	3,361	EUR	164,655	0.09
SIEMENS AG REG	38,224	EUR	3,711,168	2.08
SIEMENS ENERGY - REGISTERED SHS	27,796	EUR	388,727	0.22
SIEMENS HEALTHINEERS	16,654	EUR	807,552	0.45
SYMRISE AG	6,929	EUR	719,577	0.40
UNITED INTERNET AG REG SHS	5,230	EUR	142,413	0.08
VOLKSWAGEN AG	1,422	EUR	247,286	0.14
VOLKSWAGEN AG VORZ.AKT	8,289	EUR	1,056,184	0.59
VONOVIA SE	28,294	EUR	831,844	0.47
ZALANDO SE	9,390	EUR	234,374	0.13
			<b>43,319,215</b>	<b>24.27</b>
<b>Ireland</b>				
CRH PLC	30,552	EUR	1,008,216	0.56
FLUTTER ENTERTAINMENT PLC	8,298	EUR	800,591	0.45
KERRY GROUP -A-	6,311	EUR	576,447	0.32
KINGSPAN GROUP	10,060	EUR	577,444	0.32
SMURFIT KAPPA PLC	12,504	EUR	401,128	0.22
			<b>3,363,826</b>	<b>1.88</b>
<b>Italy</b>				
AMPLIFON SPA	6,476	EUR	189,423	0.11
ASSICURAZIONI GENERALI SPA	47,102	EUR	717,128	0.40
DIASORIN	931	EUR	116,561	0.07
ENEL SPA	339,875	EUR	1,774,148	0.99
ENI SPA	106,486	EUR	1,206,273	0.68
FINECOBANK	27,728	EUR	316,654	0.18
INTESA SANPAOLO	668,635	EUR	1,190,170	0.67
NEXI SPA	17,010	EUR	134,447	0.08
POSTE ITALIANE SPA	17,106	EUR	152,449	0.09
PRYSMIAN SPA	22,441	EUR	588,179	0.33
RECORDATI SPA	7,208	EUR	299,204	0.17
SNAM SPA	119,606	EUR	597,910	0.33
TELECOM ITALIA	227,762	EUR	56,872	0.03
TERNA SPA	98,106	EUR	734,618	0.41
UNICREDIT SPA REGS	96,323	EUR	873,168	0.49
			<b>8,947,204</b>	<b>5.01</b>
<b>Luxembourg</b>				
ARCELORMITTAL SA	11,130	EUR	239,406	0.13
AROUNDTOWN SA	63,963	EUR	194,000	0.11
CNH INDUSTRIAL NV	55,527	EUR	611,908	0.34
EUROFINS SCIENTIFIC SE	6,934	EUR	520,605	0.29
LA FRANCAISE DES JEUX SA	3,392	EUR	112,004	0.06
MONCLER SPA	9,049	EUR	370,376	0.21
TENARIS SA - REG.SHS	34,882	EUR	428,002	0.24
			<b>2,476,301</b>	<b>1.39</b>
<b>Netherlands</b>				
ABN AMRO GROUP DEP RECEIPT	25,129	EUR	269,257	0.15
ADYEN --- PARTS SOCIALES	1,045	EUR	1,450,460	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 EMU Equities

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
AEGON NV	112,124	EUR	462,848	0.26
AKZO NOBEL NV	9,183	EUR	575,039	0.32
ARGENX SE	2,344	EUR	837,980	0.47
ASM INTERNATIONAL NV	2,730	EUR	651,378	0.36
ASML HOLDING NV	18,208	EUR	8,300,117	4.65
DAVIDE CAMPARI-MILANO N.V.	19,025	EUR	190,916	0.11
DSM KONINKLIJKE	7,963	EUR	1,091,727	0.61
EXOR REG	7,862	EUR	467,632	0.26
FERRARI NV	5,545	EUR	971,484	0.54
HEINEKEN HOLDING	4,120	EUR	286,134	0.16
HEINEKEN NV	11,235	EUR	977,445	0.55
ING GROUP NV	182,636	EUR	1,722,440	0.96
JUST EAT TAKEAWAY.COM N.V	7,300	EUR	109,982	0.06
KONINKLIJKE AHOLD DELHAIZE NV	42,722	EUR	1,062,069	0.59
KONINKLIJKE KPN NV	192,381	EUR	654,288	0.37
NN GROUP NV	16,714	EUR	724,385	0.41
PROSUS NV	36,289	EUR	2,267,337	1.27
QIAGEN REGD EUR	16,093	EUR	719,357	0.40
RANDSTAD BR	6,943	EUR	320,767	0.18
ROYAL PHILIPS NV	37,650	EUR	773,896	0.43
STELLANTIS N.V.-BEARER & REGISTERED SHS	107,475	EUR	1,267,234	0.71
STMICROELECTRONICS NV	33,555	EUR	1,006,650	0.56
WOLTERS KLUWER NV	13,554	EUR	1,254,558	0.70
			<b>28,415,380</b>	<b>15.92</b>
<b>Portugal</b>				
EDP-ENERGIAS DE PORTUGAL SA - REG.SHS	135,748	EUR	604,350	0.34
GALP ENERGIA SA REG SHS -B-	20,218	EUR	226,138	0.13
JERONIMO MARTINS SGPS SA	14,148	EUR	293,430	0.16
			<b>1,123,918</b>	<b>0.63</b>
<b>Spain</b>				
ACS	9,846	EUR	227,738	0.13
AENA SME SA	3,629	EUR	440,016	0.25
AMADEUS IT GROUP SA -A-	19,959	EUR	1,061,020	0.59
BANCO BILBAO VIZCAYA ARGENTARIA SA	284,304	EUR	1,231,178	0.69
BANCO SANTANDER SA REG SHS	758,276	EUR	2,038,246	1.14
CAIXABANK SA	244,175	EUR	809,928	0.45
CELLNEX TELECOM SA	23,651	EUR	875,797	0.49
EDP RENOVAVEIS SA	21,213	EUR	477,717	0.27
ENAGAS	13,179	EUR	277,682	0.16
FERROVIAL SA	21,124	EUR	510,990	0.29
GAMESA CORPORACION TECNOLOGICA SA	15,075	EUR	269,993	0.15
GRIFOLS SA -A-	15,920	EUR	287,117	0.16
IBERDROLA SA	272,613	EUR	2,697,778	1.51
INDITEX SHARE FROM SPLIT	48,724	EUR	1,051,951	0.59
NATURGY ENERGY GROUP SA	11,749	EUR	322,745	0.18
RED ELECTRICA	27,512	EUR	495,904	0.28
REPSOL SA	66,593	EUR	935,632	0.52
TELEFONICA SA	238,144	EUR	1,157,856	0.65
			<b>15,169,288</b>	<b>8.50</b>
<b>United Kingdom</b>				
COCA-COLA EUROPACIFIC PARTNERS	11,182	USD	547,694	0.31
			<b>547,694</b>	<b>0.31</b>
<b>Total Shares</b>			<b>177,432,188</b>	<b>99.39</b>
<b>Total transferable securities admitted to an official stock exchange listing or dealt in another regulated market</b>			<b>177,432,188</b>	<b>99.39</b>

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, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
<b>Other transferable securities</b>				
<b>Rights</b>				
<b>Spain</b>				
TELEFONICA 14/06/22 RIGHT	238,144	EUR	35,722	0.02
			<b>35,722</b>	<b>0.02</b>
<b>Total Rights</b>			<b>35,722</b>	<b>0.02</b>
<b>Total Other transferable securities</b>			<b>35,722</b>	<b>0.02</b>
<b>Total investment portfolio</b>			<b>177,467,910</b>	<b>99.41</b>
Acquisition cost			178,041,720	



## Cleome Index EMU Equities

### Geographical and economic breakdown of investments as at June 30, 2022

#### Geographical breakdown (in % of net assets)

France	34.81
Germany	24.27
Netherlands	15.92
Spain	8.52
Italy	5.01
Finland	3.30
Belgium	2.76
Ireland	1.88
Luxembourg	1.39
Portugal	0.63
Austria	0.61
United Kingdom	0.31
	<b>99.41</b>

#### Economic breakdown (in % of net assets)

Banks and other financial institutions	10.92
Pharmaceuticals	9.90
Electronics and semiconductors	7.14
Utilities	6.41
Textiles and garments	6.25
Internet and internet services	6.09
Insurance	5.72
Petroleum	5.25
Communication	5.03
Chemicals	4.92
Electrical engineering	4.91
Road vehicles	4.47
Building materials	3.36
Tobacco and alcoholic drinks	2.84
Retail trade and department stores	2.62
Transportation	1.97
Machine and apparatus construction	1.65
Foods and non alcoholic drinks	1.60
Graphic art and publishing	1.34
Real estate	1.27
Biotechnology	1.03
Paper and forest products	0.99
Hotels and restaurants	0.68
Miscellaneous services	0.64
Tires and rubber	0.59
Aeronautic and astronautic Industry	0.58
Coal mining and steel industry & Chemicals	0.40
Miscellaneous consumer goods	0.36
Environmental services and recycling	0.27
Non ferrous metals	0.22
	<b>99.41</b>



Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
<b>Transferable securities admitted to an official stock exchange listing or dealt in another regulated market</b>				
<b>Bonds</b>				
<b>Australia</b>				
AUSNET SERVICES HOLDI 1.50 15-27 26/02A	300,000	EUR	271,552	0.12
BHP BILLITON FINANCE 3.25 12-27 24/09A	400,000	EUR	397,244	0.18
MACQUARIE GROUP LTD 0.35 20-28 03/12A	200,000	EUR	165,783	0.08
SCENTRE MGMT LTD 2.25 14-24 16/07A	300,000	EUR	297,681	0.14
WESTPAC BANKING 1.125 17-27 05/09A	100,000	EUR	91,786	0.04
WESTPAC BANKING 1.45 18-28 17/07A	500,000	EUR	456,755	0.21
			<b>1,680,801</b>	<b>0.77</b>
<b>Austria</b>				
ERSTE GROUP BANK AG 0.05 20-25 16/09A	200,000	EUR	184,589	0.08
ERSTE GROUP BANK AG 0.875 20 27 13/05A	300,000	EUR	273,243	0.13
OMV AG 1.875 18-28 04/12A	300,000	EUR	287,182	0.13
			<b>745,014</b>	<b>0.34</b>
<b>Belgium</b>				
ANHEUSER BUSCH INBEV 2.70 04-26 31/03A	600,000	EUR	607,443	0.28
ANHEUSER-BUSCH INBEV 1.50 15-30 18/04A	500,000	EUR	451,980	0.21
ANHEUSER-BUSCH INBEV 1.6500 19-31 28/03A	800,000	EUR	715,700	0.33
ANHEUSER-BUSCH INBEV 2.00 16-28 17/03A	900,000	EUR	868,234	0.40
BELFIUS BANQUE SA 0.00 19-26 28/08U	500,000	EUR	450,560	0.21
BELFIUS BANQUE SA/NV 0.01 20-25 15/10A	300,000	EUR	278,546	0.13
BPOST BANK NV 1.25 18-26 11/07A	100,000	EUR	96,262	0.04
ELIA SYSTEM OP SA/NV 3.25 13-28 04/04A	100,000	EUR	101,048	0.05
ELIA SYSTEM OPERATOR 1.375 19-26 14/01A	100,000	EUR	95,830	0.04
ELIA TRANSMISSION BE 0.875 20-30 28/04A	200,000	EUR	167,503	0.08
KBC GROUPE SA 0.6250 19-25 10/04A	200,000	EUR	190,102	0.09
SOLVAY SA 0.500 19-29 06/09A	300,000	EUR	234,300	0.11
SOLVAY SA 2.75 15-27 02/12A	200,000	EUR	190,980	0.09
			<b>4,448,488</b>	<b>2.04</b>
<b>Canada</b>				
CANADA 0.375 19-24 03/05A	347,000	EUR	337,112	0.15
			<b>337,112</b>	<b>0.15</b>
<b>Cayman Islands</b>				
CKE HUTCHISON FINANCE 2.00 16-28 06/04A	200,000	EUR	187,511	0.09
			<b>187,511</b>	<b>0.09</b>
<b>Denmark</b>				
AP MOLLER MAERSK 1.75 18-26 16/03A	200,000	EUR	195,790	0.09
DANSKE BANK A/S 0.625 20-25 12/05A	200,000	EUR	190,538	0.09
NYKREDIT REALKREDIT 0.1250 19-24 10/07A	519,000	EUR	496,501	0.23
NYKREDIT REALKREDIT 0.875 21-31 28/04A	300,000	EUR	265,180	0.12
			<b>1,148,009</b>	<b>0.53</b>
<b>Finland</b>				
BALDER FINLAND OYJ 1.375 21-30 24/05A	300,000	EUR	177,249	0.08
OP CORPORATE BANK 0.625 19-29 12/11U	300,000	EUR	241,622	0.11
			<b>418,871</b>	<b>0.19</b>
<b>France</b>				
AEROPORTS DE PARIS 1.0 17-27 13/12A	400,000	EUR	364,398	0.17
AEROPORTS DE PARIS 1.125 19-34 18/06A	100,000	EUR	75,916	0.03
AEROPORTS DE PARIS A 1 20-29 02/07A	600,000	EUR	537,096	0.25
APRR SA 0.125 20-29 18/09A	300,000	EUR	252,747	0.12
APRR SA 1.25 20-27 14/04A	300,000	EUR	284,622	0.13
APRR SA 1.625 17-32 13/01A	100,000	EUR	88,938	0.04
ARKEMA SA 0.75 19-29 03/12A	200,000	EUR	166,654	0.08
ARKEMA SA 1.50 17-27 20/04A	500,000	EUR	471,745	0.22
AUCHAN HOLDING SA 2.625 19-24 30/01A	500,000	EUR	495,140	0.23
AUTOROUTES DU SUD 1.375 18-30 22/01A	100,000	EUR	90,498	0.04
AUTOROUTES DU SUD FRA 1.125 17-26 20/04A	300,000	EUR	283,674	0.13

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
AXA SA 1.125 16-28 15/05A	100,000	EUR	92,774	0.04
BANQUE FEDERATIVE DU 0.01 21-26 08/04A	800,000	EUR	725,772	0.33
BANQUE FEDERATIVE DU 0.1 20-27 08/10A	200,000	EUR	175,133	0.08
BANQUE FEDERATIVE DU 1.25 20-30 03/06A	500,000	EUR	417,972	0.19
BFCM 0.25 21-28 19/01A	200,000	EUR	165,459	0.08
BFCM 0.75 19-23 15/06A	1,000,000	EUR	995,030	0.46
BFCM 1.75 19-29 15/03A	100,000	EUR	89,550	0.04
BNP PARIBAS 0.375 20-27 14/10A	200,000	EUR	177,354	0.08
BNP PARIBAS 1.00 17-24 29/11A	100,000	EUR	95,788	0.04
BNP PARIBAS 1.125 20-29 17/04A	600,000	EUR	523,701	0.24
BNP PARIBAS 1.625 16-26 23/03A	800,000	EUR	781,404	0.36
BNP PARIBAS 4.50 11-23 21/03A	1,000,000	EUR	1,026,490	0.47
BNP PARIBAS FL.R 19-27 23/01A	700,000	EUR	673,827	0.31
BOUYGUES 1.125 20-28 14/04A	100,000	EUR	91,684	0.04
BOUYGUES 2.25 22-29 29/06A	800,000	EUR	755,916	0.35
BPCE 0.5 20-27 15/09A	700,000	EUR	623,346	0.29
BPCE 0.625 19-24 26/09A	200,000	EUR	192,568	0.09
BPCE 0.875 18-24 31/01A	200,000	EUR	196,695	0.09
BPCE 1.0 19-25 01/04A	1,400,000	EUR	1,337,840	0.61
BPCE 1.00 16-28 05/10A	500,000	EUR	448,278	0.21
BPCE 2.875 16-26 22/04A	100,000	EUR	97,758	0.04
BPCE S.A. 0.625 20-25 28/04A	400,000	EUR	382,222	0.18
CAPGEMINI SE 0.625 20-25 23/06A	200,000	EUR	190,120	0.09
CAPGEMINI SE 1.125 20-30 23/06A	100,000	EUR	86,414	0.04
CAPGEMINI SE 1.625 20-26 15/04A	100,000	EUR	96,942	0.04
CAPGEMINI SE 2.375 20-32 15/04A	200,000	EUR	184,495	0.08
CARREFOUR SA 1.7500 18-26 04/05A	200,000	EUR	191,139	0.09
CARREFOUR SA 2.625 20-27 01/04A	200,000	EUR	192,437	0.09
CIE GENERALE DES ETA 0 20-28 02/11A	300,000	EUR	254,818	0.12
CIE GENERALE DES ETA 0.25 20-32 02/11A	300,000	EUR	226,386	0.10
COFIROUTE SA 1 20-31 19/05A	300,000	EUR	253,312	0.12
COVIVIO SA 1.625 20-30 23/06A	200,000	EUR	166,789	0.08
CREDIT AGRICOLE 0.125 20-27 09/12A	300,000	EUR	253,452	0.12
CREDIT AGRICOLE 0.375 19-25 21/10A	400,000	EUR	372,306	0.17
CREDIT AGRICOLE 0.375 21-28 20/04A	200,000	EUR	168,171	0.08
CREDIT AGRICOLE 2.70 15-25 14/04Q	100,000	EUR	97,302	0.04
CREDIT AGRICOLE SA 4.1 12-24 17/04Q	150,000	EUR	156,570	0.07
CREDIT MUTUEL ARKEA 0.01 20-26 28/10A	300,000	EUR	274,034	0.13
CREDIT MUTUEL ARKEA 0.875 21-33 11/03A	100,000	EUR	75,226	0.03
CREDIT MUTUEL ARKEA 1.125 19-29 23/05A	100,000	EUR	86,766	0.04
CREDIT MUTUEL ARKEA 3.25 16-26 01/06A	100,000	EUR	97,450	0.04
CREDIT MUTUEL ARKEA 3.375 19-31 11/03A	100,000	EUR	89,470	0.04
CTE CO TRANSP ELEC 2.125 17-32 29/07A	200,000	EUR	171,821	0.08
DASSAULT SYSTEM 0.1250 19-26 16/09A	300,000	EUR	274,605	0.13
EDENRED SA 1.375 15-25 10/03A	200,000	EUR	194,933	0.09
EDENRED SA 1.875 17-27 30/03A	100,000	EUR	96,782	0.04
EDENRED SA 1.875 18-26 06/03A	300,000	EUR	294,062	0.14
EDF 1.00 16-26 13/10A	500,000	EUR	474,065	0.22
EDF 4.00 10-25 12/11A	100,000	EUR	105,801	0.05
EDF SA 2.00 18-30 02/10A	500,000	EUR	449,972	0.21
EDF SA 4.50 10-40 12/11A	100,000	EUR	103,797	0.05
ENGIE 1.00 15-26 13/03A	200,000	EUR	190,743	0.09
ENGIE SA 0.375 19-27 21/06A	300,000	EUR	269,678	0.12
ENGIE SA 0.5 19-30 24/10A	300,000	EUR	243,645	0.11
ENGIE SA 1.25 19-41 24/10A	200,000	EUR	124,529	0.06
ENGIE SA 1.375 17-29 28/02A	100,000	EUR	91,148	0.04
ENGIE SA 1.50 15-35 13/03A	100,000	EUR	78,002	0.04
ENGIE SA 1.875 18-33 19/09A	300,000	EUR	255,972	0.12

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
ESSILORLUXOTTICA 0.375 19-27 27/11A	300,000	EUR	269,331	0.12
ESSILORLUXOTTICA 0.375 20-26 05/01A	400,000	EUR	378,382	0.17
ESSILORLUXOTTICA 0.75 19-31 27/11A	500,000	EUR	423,572	0.19
FONC DES REGIONS 1.875 16-26 20/05A	100,000	EUR	96,198	0.04
GECINA 1.00 16-29 30/01A	100,000	EUR	87,118	0.04
GECINA 1.625 18-30 14/03A	100,000	EUR	88,463	0.04
GECINA 1.625 19-34 29/05A	100,000	EUR	80,008	0.04
GIE PSA TRESORIE 6.00 03-33 19/09A	100,000	EUR	109,676	0.05
GROUPAMA SA 3.375 18-28 24/09A	100,000	EUR	92,261	0.04
GROUPAMA SA 6.00 17-27 23/01A	200,000	EUR	210,942	0.10
HLDG INFRA TRANSPORT 0.625 17-23 27/03A	1,000,000	EUR	991,765	0.46
ICADE SA 0.625 21-31 18/01A	200,000	EUR	147,287	0.07
ICADE SA 1.50 17-27 13/09A	100,000	EUR	91,518	0.04
ICADE SANTE SAS 1.375 20-30 17/09A	100,000	EUR	81,080	0.04
JC DECAUX SA 2 20-24 24/04A	200,000	EUR	198,458	0.09
KERING SA 0.75 20-28 13/05A	100,000	EUR	90,612	0.04
KLEPIERRE (EX-COMPAG 0.875 20-31 17/11A	500,000	EUR	375,118	0.17
KLEPIERRE 1.25 16-31 29/09A	100,000	EUR	77,194	0.04
KLEPIERRE 1.875 16-26 19/02A	100,000	EUR	95,538	0.04
LA BANQUE POSTALE 2.00 18-28 13/07A	100,000	EUR	92,750	0.04
LA POSTE 0.625 20-26 21/04A	500,000	EUR	468,982	0.22
LA POSTE 1.375 20-32 21/04A	300,000	EUR	266,392	0.12
LA POSTE EMTN 4.375 03-23 26/06A	1,500,000	EUR	1,552,042	0.71
LEGRAND SA 0.6250 19-28 24/06A	100,000	EUR	89,142	0.04
LEGRAND SA 0.75 20-30 20/05A	200,000	EUR	172,531	0.08
LEGRAND SA 1.875 17-32 06/07A	200,000	EUR	180,934	0.08
LVMH 0.75 17-24 26/05A	1,000,000	EUR	990,555	0.46
LVMH MOET HENNESSY 0.125 20-28 11/02A	200,000	EUR	178,503	0.08
MMS USA INVESTMENTS 1.7500 19-31 13/06A	100,000	EUR	85,702	0.04
ORANGE SA 0.00 19-26 04/09U	400,000	EUR	362,700	0.17
ORANGE SA 0.125 20-29 16/09A	200,000	EUR	166,862	0.08
ORANGE SA 0.5 19-32 04/09A	200,000	EUR	157,240	0.07
ORANGE SA 1.00 18-25 12/09A	200,000	EUR	192,584	0.09
ORANGE SA 1.25 20-27 07/04A	200,000	EUR	188,489	0.09
ORANGE SA 1.375 18-28 20/03A	400,000	EUR	373,632	0.17
ORANGE SA 1.625 20-32 07/04A	100,000	EUR	88,972	0.04
ORANGE SA 8.125 03-33 28/01A	100,000	EUR	142,484	0.07
PERNOD RICARD SA 0.50 19-27 24/10A	100,000	EUR	90,596	0.04
PERNOD RICARD SA 0.875 19-31 24/10A	200,000	EUR	165,462	0.08
PERNOD RICARD SA 1.125 20-25 06/04A	500,000	EUR	489,060	0.22
PEUGEOT SA 2 18-25 20/03A	200,000	EUR	193,481	0.09
RCI BANQUE SA 0.2500 19-23 08/03A	474,000	EUR	470,545	0.22
RCI BANQUE SA 1.625 18-26 24/05A	200,000	EUR	180,300	0.08
RENAULT SA 2 19-24 11/07A	600,000	EUR	589,401	0.27
RTE EDF TRANSPORT 1.125 19-49 09/09A	200,000	EUR	114,951	0.05
RTE RESEAU DE T 0.6250 20-32 08/07A	400,000	EUR	324,482	0.15
SANEF SA 1.875 15-26 16/03A	100,000	EUR	95,568	0.04
SANOFI 1.375 18-30 21/03A	100,000	EUR	92,306	0.04
SANOFI SA 1.25 19-34 21/03A	300,000	EUR	253,946	0.12
SANOFI SA 1.5 20-30 30/03A	200,000	EUR	184,624	0.08
SCHNEIDER ELECT 1.5000 19-28 15/01A	100,000	EUR	95,350	0.04
SCHNEIDER ELECTRIC S 0.25 20-29 11/03A	300,000	EUR	258,238	0.12
SCHNEIDER ELECTRIC SE 1.375 18-27 21/06A	200,000	EUR	190,999	0.09
SOCIETE DES AUTOROUTE 1.375 19-31 21/02A	100,000	EUR	88,956	0.04
SOCIETE GENERALE 0.8750 19-26 01/07A	100,000	EUR	91,212	0.04
SOCIETE GENERALE 1.125 18-25 23/01A	300,000	EUR	289,376	0.13
SOCIETE GENERALE 1.25 19-24 15/02A	300,000	EUR	295,578	0.14
SOCIETE GENERALE 2.125 18-28 27/09A	100,000	EUR	91,081	0.04

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
SOCIETE GENERALE SA 0.125 21-28 18/02A	400,000	EUR	343,208	0.16
SOCIETE GENERALE SA 0.75 20-27 23/01A	200,000	EUR	177,268	0.08
SOCIETE GENERALE SA 1.25 20-30 12/06A	400,000	EUR	326,220	0.15
SODEXHO 2.50 14-26 24/06A	300,000	EUR	297,886	0.14
SODEXO 0.75 20-25 27/04A	625,000	EUR	598,088	0.27
SODEXO 1 20-29 27/04A	100,000	EUR	86,680	0.04
STE AUTORPARRHI 1.5 18-30 25/01A	300,000	EUR	274,161	0.13
STELLANTIS 2.00 17-24 23/03A	200,000	EUR	198,693	0.09
STELLANTIS 2.75 20-26 15/05A	200,000	EUR	193,152	0.09
SUEZ 1.25 16-28 19/05A	100,000	EUR	92,238	0.04
SUEZ ENVIRONNEMENT 1.75 15-25 10/09A	100,000	EUR	98,464	0.05
UNIBAIL-RODAMCO-WEST 0.625 20-27 04/12A	100,000	EUR	84,050	0.04
UNIBAIL-RODAMCO-WEST 2.125 20-25 09/04A	900,000	EUR	864,418	0.40
VEOLIA ENVIRONNEMENT 0.8 20-32 15/06A	200,000	EUR	160,825	0.07
VEOLIA ENVIRONNEMENT 1.59 15-28 10/01A	200,000	EUR	188,125	0.09
VEOLIA ENVIRONNEMENT 1.94 18-30 07/01A	200,000	EUR	186,751	0.09
VEOLIA ENVIRONNEMENT 4.625 12-27 30/03A	200,000	EUR	217,387	0.10
VINCI SA 1.625 19-29 18/01A	200,000	EUR	184,428	0.08
VINCI SA 1.7500 18-30 26/09A	400,000	EUR	370,716	0.17
VIVENDI SA 0.6250 19-25 11/06A	300,000	EUR	285,480	0.13
VIVENDI SA 1.1250 19-28 11/12A	100,000	EUR	89,080	0.04
WENDEL 2.50 15-27 09/02A	200,000	EUR	191,057	0.09
WPP FINANCE SA EMTN 2.25 14-26 22/09A	300,000	EUR	294,916	0.14
			<b>40,294,963</b>	<b>18.51</b>
<b>Germany</b>				
ADIDAS AG 0.6250 20-35 10/09A	200,000	EUR	146,712	0.07
BASF SE 0.875 16-31 06/10A	300,000	EUR	243,950	0.11
COMMERZBANK AG 0.625 19-24 28/08A	367,000	EUR	354,663	0.16
COMMERZBANK AG 0.875 20-27 22/01A	100,000	EUR	88,522	0.04
COMMERZBANK AG 4.00 16-26 23/03A	200,000	EUR	195,636	0.09
DAIMLER 2.0 19-31 27/02A	100,000	EUR	92,345	0.04
DAIMLER AG 0.75 19-30 08/02A	200,000	EUR	170,610	0.08
DAIMLER AG 0.75 20-30 10/09A	100,000	EUR	83,806	0.04
DAIMLER AG 1.125 19-31 06/11A	400,000	EUR	331,346	0.15
DAIMLER AG 1.375 16-28 11/05A	300,000	EUR	278,222	0.13
DAIMLER AG 1.50 16-26 09/03A	600,000	EUR	583,677	0.27
DAIMLER AG 2 20-26 22/05A	242,000	EUR	239,023	0.11
DAIMLER AG 2.375 20-30 22/05A	100,000	EUR	96,066	0.04
DEUTSCHE BAHN FINANC 0.625 21-36 15/04A	550,000	EUR	394,265	0.18
DEUTSCHE BANK AG 1.125 15-25 17/03A	500,000	EUR	478,058	0.22
DEUTSCHE BANK AG 1.375 21-32 17/02A	200,000	EUR	153,302	0.07
DEUTSCHE BANK AG 1.625 20-27 20/01A	400,000	EUR	359,268	0.17
DEUTSCHE POST AG 1 20-32 20/05A	100,000	EUR	84,380	0.04
DEUTSCHE TELEKOM AG 0.50 19-27 05/07A	520,000	EUR	475,904	0.22
DEUTSCHE TELEKOM AG 0.875 19-26 25/03A	200,000	EUR	191,668	0.09
DEUTSCHE TELEKOM AG 1.75 19-31 25/03A	100,000	EUR	92,152	0.04
EVONIK FINANCE BV 0.375 16-24 07/09A	200,000	EUR	192,095	0.09
EVONIK FINANCE BV 0.75 16-28 07/09A	157,000	EUR	134,601	0.06
FRESENIUS MEDICAL CARE 1.50 18-25 11/07A	261,000	EUR	252,788	0.12
FRESENIUS SE CO. KG 1.625 20-27 08/04A	201,000	EUR	184,166	0.08
HOCHTIEF AG 0.5 19-27 03/09A	200,000	EUR	159,559	0.07
INFINEON TECHNO 1.1250 20-26 24/06A	400,000	EUR	378,766	0.17
LANDESBANK BADEN-WUE 0.25 21-28 21/07A	300,000	EUR	249,314	0.11
MERCK FINANCIAL SERVI 0.375 19-27 05/07A	200,000	EUR	182,454	0.08
MUNICH REINSURANCE C 1.25 20-41 23/09A	200,000	EUR	153,839	0.07
SANTANDER CONS BK 0.2500 19-24 15/10A	400,000	EUR	382,226	0.18
SAP EMTN 1.625 18-31 10/03A	300,000	EUR	276,746	0.13
SAP SE 0.125 20-26 18/05A	100,000	EUR	92,952	0.04

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
TALANX AG 2.50 14-26 23/07A	100,000	EUR	101,849	0.05
VOLKSWAGEN LEASING 1.50 19-26 19/06A	100,000	EUR	94,188	0.04
VOLKSWAGEN LEASING G 0.25 21-26 12/01A	300,000	EUR	273,066	0.13
VOLKSWAGEN LEASING G 0.5 21-29 12/01A	743,000	EUR	600,515	0.28
VONOVIA FINANCE BV 1.125 17-25 08/09A	400,000	EUR	374,814	0.17
VONOVIA FINANCE BV 1.5 18-26 22/03A	200,000	EUR	184,249	0.08
VONOVIA FINANCE BV 2.25 20-30 07/04A	100,000	EUR	85,298	0.04
VONOVIA SE 1 21-33 16/06A	400,000	EUR	269,532	0.12
			<b>9,756,592</b>	<b>4.48</b>
<b>Ireland</b>				
AIB GROUP PLC 2.25 18-25 03/07A	100,000	EUR	97,281	0.04
BANK OF IRELAND GRP 1.375 18-23 29/08A	200,000	EUR	198,505	0.09
FCA BANK S.P.A. - IR 0.125 20-23 16/11A	196,000	EUR	191,770	0.09
FCA BANK SPA 0.00 21-24 16/04A	143,000	EUR	138,073	0.06
FRESENIUS FIN IRL 1.50 17-24 30/01A	500,000	EUR	496,218	0.23
			<b>1,121,847</b>	<b>0.52</b>
<b>Italy</b>				
ACEA SPA 0.00 21-25 28/09A	177,000	EUR	163,994	0.08
ACEA SPA 0.25 21-30 28/07A	159,000	EUR	121,091	0.06
ASSICURAZ GENERALI 4.125 14-26 04/05A	300,000	EUR	301,124	0.14
ENI SPA 1.0000 19-34 11/10A	100,000	EUR	75,808	0.03
INTESA SANPAOLO 0.75 19-24 04/12A	275,000	EUR	264,125	0.12
INTESA SANPAOLO 1.75 19-29 04/07A	218,000	EUR	189,597	0.09
POSTE ITALIANE SPA 0.0 20-24 10/12A	428,000	EUR	405,072	0.19
POSTE ITALIANE SPA 0.50 20-28 10/12A	129,000	EUR	107,975	0.05
SNAM S.P.A. 0.625 21-31 30/06A	400,000	EUR	307,736	0.14
TERNA S.P.A. 0.75 20-32 24/07A	200,000	EUR	157,313	0.07
TERNA SPA 1.00 16-28 11/10U	100,000	EUR	89,878	0.04
			<b>2,183,713</b>	<b>1.00</b>
<b>Japan</b>				
MITSUBISHI UFJ FIN 0.848 19-29 19/07A	400,000	EUR	336,278	0.15
MIZUHO FINANCIAL GR 0.523 19-24 10/06A	295,000	EUR	286,109	0.13
MIZUHO FINANCIAL GRP 0.118 19-24 06/09A	300,000	EUR	286,126	0.13
MIZUHO FINANCIAL GRP 0.214 20-25 07/10A	208,000	EUR	191,725	0.09
MIZUHO FINANCIAL GRP 0.843 21-33 12/04A	300,000	EUR	218,506	0.10
NISSAN MOTOR CO 1.94 20-23 15/09A	300,000	EUR	298,584	0.14
NISSAN MOTOR CO 3.2010 20-28 17/09A	200,000	EUR	178,500	0.08
			<b>1,795,828</b>	<b>0.82</b>
<b>Luxembourg</b>				
3M CO 1.50 16-31 02/06A	100,000	EUR	88,762	0.04
ABBOTT IRL FINANCING 0.375 19-27 19/11A	146,000	EUR	131,312	0.06
ABBVIE INC 0.75 19-27 18/11A	200,000	EUR	179,118	0.08
ABERTIS INFRASTRUCT 0.625 19-25 15/07A	500,000	EUR	468,200	0.22
ABERTIS INFRASTRUCT 1.625 19-29 15/07A	100,000	EUR	85,577	0.04
ABERTIS INFRASTRUCT 3.0000 19-31 27/03A	200,000	EUR	182,401	0.08
ACEA SPA 1 16-26 24/10A	200,000	EUR	184,731	0.08
ACEA SPA 1.50 18-27 08/06	100,000	EUR	93,472	0.04
ACEA SPA 1.7500 19-28 23/05A	102,000	EUR	94,900	0.04
AMPHENOL TECHNOLOGIE 0.75 20-26 04/05A	200,000	EUR	187,060	0.09
AQUARIUS INVESTMENTS 4.25 13-42 02/10A	761,000	EUR	775,284	0.36
AROUNDTOWN SA 0.625 19-25 09/07A	300,000	EUR	264,690	0.12
AROUNDTOWN SA 1.00 17-25 07/01A	600,000	EUR	556,431	0.26
AROUNDTOWN SA 1.50 19-26 28/05A	200,000	EUR	173,842	0.08
ASML HOLDING NV 0.625 20-29 07/05A	459,000	EUR	403,484	0.19
ASTRAZENECA PLC 1.25 16-28 12/05A	200,000	EUR	188,108	0.09
AT&T INC 0.8000 19-30 04/03A	100,000	EUR	84,932	0.04
AT&T INC 1.6 20-28 27/05A	388,000	EUR	364,590	0.17
AT&T INC 2.60 14-29 17/12A	300,000	EUR	292,596	0.13
AT&T INC 3.375 14-34 15/03A	400,000	EUR	386,808	0.18

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
AT&T INC 3.55 12-32 17/12A	200,000	EUR	202,578	0.09
AVIVA PLC 3.375 15-45 04/12A	100,000	EUR	98,186	0.05
BANCO BILBAO VI 0.3750 19-26 15/11A	200,000	EUR	180,895	0.08
BANCO BILBAO VIZCAYA 0.75 20-25 04/06A	200,000	EUR	191,303	0.09
BANCO BILBAO VIZCAYA 1.00 19-26 21/06A	100,000	EUR	93,232	0.04
BANCO SANTANDER SA 0.30 19-26 04/10A	300,000	EUR	271,192	0.12
BANCO SANTANDER SA 1.125 18-25 17/01A	400,000	EUR	385,470	0.18
BANCO SANTANDER SA 1.125 20-27 23/06A	400,000	EUR	361,392	0.17
BANCO SANTANDER SA 1.375 20-26 05/05A	300,000	EUR	283,012	0.13
BANK OF AMERICA CORP 1.375 15-25 26/03A	200,000	EUR	194,840	0.09
BANQUE FED CRED 1.25 17-27 26/05A	400,000	EUR	373,272	0.17
BAXTER INTERNATIONAL 1.30 19-29 15/05A	200,000	EUR	178,517	0.08
BAXTER INTL 1.30 17-25 30/05A	200,000	EUR	194,874	0.09
BECTON DICKINSON 1.208 19-26 04/06A	799,000	EUR	752,430	0.35
BECTON DICKINSON EUR 1.213 21-36 12/02A	100,000	EUR	71,253	0.03
BERKSHIRE HATHAWAY 1.125 15-27 16/03A	100,000	EUR	93,894	0.04
BERKSHIRE HATHAWAY 1.625 15-35 16/03A	100,000	EUR	80,643	0.04
BERKSHIRE HATHAWAY I 0.5 21-41 15/01A	100,000	EUR	58,098	0.03
BFCM 1.25 15-25 14/01A	1,200,000	EUR	1,173,240	0.54
BFCM 1.875 16-26 04/11A	100,000	EUR	92,359	0.04
BFCM 2.5 18-28 25/05A	200,000	EUR	181,706	0.08
BG ENERGY CAP REGS 2.25 14-29 21/11A	250,000	EUR	236,901	0.11
BHP BILLITON FINANCE 1.50 15-30 29/04A	300,000	EUR	260,008	0.12
BMW FINANCE 1.00 15-25 21/01A	400,000	EUR	392,032	0.18
BMW FINANCE NV 1.5000 19-29 06/02A	292,000	EUR	272,623	0.13
BNP PARIBAS 1.50 16-28 25/05A	300,000	EUR	280,754	0.13
BNP PARIBAS 2.875 16-26 01/10A	350,000	EUR	337,083	0.15
BNP PARIBAS SA 1.00 17-24 27/06A	400,000	EUR	390,520	0.18
BNP PARIBAS SA 1.125 18-26 11/06A	200,000	EUR	186,111	0.09
BOSTON SCIENTIF CORP 0.6250 19-27 01/12A	532,000	EUR	470,384	0.22
BP CAPITAL MARKETS 1.00 14-26 25/09A	100,000	EUR	98,716	0.05
BP CAPITAL MARKETS 1.573 15-27 16/02A	100,000	EUR	95,023	0.04
BP CAPITAL MARKETS 1.637 17-29 26/06A	700,000	EUR	638,774	0.29
BRISTOL-MYERS SQUIBB 1.75 15-35 15/05A	100,000	EUR	86,314	0.04
BRITISH TELECOM 1.75 16-26 10/03A	500,000	EUR	486,960	0.22
CAIXABANK SA 0.625 19-24 01/10A	300,000	EUR	285,340	0.13
CHUBB INA HOLDING INC 0.875 19-29 15/12A	400,000	EUR	340,602	0.16
CHUBB INA HOLDINGS 0.875 19-27 15/06A	200,000	EUR	183,140	0.08
CIE DE SAINT GOBAIN 1.125 18-26 23/03A	300,000	EUR	285,528	0.13
CIE DE SAINT GOBAIN 1.875 19-31 15/03A	300,000	EUR	266,114	0.12
CITIGROUP 1.75 15-25 28/01A	100,000	EUR	98,442	0.05
CITIGROUP EMTN 2.375 14-24 22/05A	400,000	EUR	401,810	0.18
CITIGROUP INC 1.50 16-28 26/10A	200,000	EUR	180,209	0.08
CK HUTCHISON FINANCE 0.7500 19-26 17/04A	500,000	EUR	462,772	0.21
CK HUTCHISON FINANCE 0.875 16-24 03/10A	300,000	EUR	291,474	0.13
CNH INDUSTRIAL 1.875 18-26 19/01A	200,000	EUR	192,266	0.09
CNH INDUSTRIAL FINAN 0 20-24 01/12A	1,000,000	EUR	969,795	0.45
COCA COLA 1.625 15-35 09/09A	300,000	EUR	249,639	0.11
COCA-COLA CO 0.75 19-26 22/09A	249,000	EUR	233,568	0.11
COCA-COLA CO 1.875 14-26 22/09A	100,000	EUR	98,956	0.05
COCA-COLA EUROPEAN 1.125 19-29 12/04A	628,000	EUR	551,083	0.25
COCA-COLA EUROPEAN 1.75 16-28 26/05A	100,000	EUR	93,616	0.04
COCA-COLA EUROPEAN 1.875 15-30 18/03A	400,000	EUR	364,142	0.17
CREDIT AGRICOLE 1.75 19-29 05/03A	300,000	EUR	268,220	0.12
CREDIT AGRICOLE 2.625 15-27 17/03A	1,600,000	EUR	1,523,040	0.70
CREDIT AGRICOLE EMTN 3.125 14-26 05/02A	100,000	EUR	102,045	0.05
CREDIT AGRICOLE LDN 1.875 16-26 20/12A	300,000	EUR	283,994	0.13
CRH FUNDING B.V. 1.625 20-30 05/05A	111,000	EUR	96,712	0.04

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
DEUT TELEKOM INT FIN 3.25 13-28 17/01A	200,000	EUR	206,331	0.09
DEUT TELEKOM INT FIN 7.50 03-33 24/01A	200,000	EUR	275,413	0.13
DEUTSCHE BAHN FIN 1.00 18-27 17/12A	400,000	EUR	378,966	0.17
DEUTSCHE BAHN FIN 1.625 18-33 16/08A	300,000	EUR	269,398	0.12
DEUTSCHE BAHN FINANC 0.75 20-35 16/01A	200,000	EUR	151,455	0.07
DEUTSCHE POST AG 1.625 18-28 05/12A	245,000	EUR	231,951	0.11
DEUTSCHE TELEKOM 0.625 17-24 13/12A	200,000	EUR	194,423	0.09
DH EUROPE FIN 0.20 19-26 18/03A	200,000	EUR	184,544	0.08
DH EUROPE FIN 0.45 19-28 18/03A	275,000	EUR	242,239	0.11
DIAGEO FINANCE PLC 2.375 14-26 20/05A	400,000	EUR	402,388	0.18
DOW CHEMICAL CO 1.125 20-32 25/02A	100,000	EUR	78,599	0.04
DS SMITH PLC 0.8750 19-26 12/09A	500,000	EUR	449,428	0.21
DSM KONINKLIJKE 0.75 16-26 28/09A	300,000	EUR	278,226	0.13
E.ON SE 0.8750 20-31 20/08A	700,000	EUR	583,768	0.27
EDP FINANCE 1.50 17-27 22/11A	500,000	EUR	466,752	0.21
ELI LILLY & CO 2.125 15-30 03/06A	300,000	EUR	290,234	0.13
ENAGAS FIN REGS 1.25 15-25 06/02A	300,000	EUR	293,044	0.13
ENEL FIN INTL 0.375 19-27 17/06A	320,000	EUR	284,355	0.13
ENEL FIN INTL 1.125 18-26 16/09A	201,000	EUR	189,010	0.09
ENEL SOCIETA -EMTN- 5.625 07-27 21/06A	400,000	EUR	448,236	0.21
ENI SPA 3.625 14-29 29/01A	400,000	EUR	410,994	0.19
ERSTE GROUP BAN 0.8750 19-26 22/05A	200,000	EUR	185,069	0.09
EURONEXT NV 1 18-25 18/04A	100,000	EUR	97,500	0.04
EXXON MOBIL CORP 0.835 20-32 26/06A	300,000	EUR	240,447	0.11
FID NATL INFO SERV 1.10 17-24 15/07A	200,000	EUR	195,487	0.09
FIDELITY NATIONAL INF 0.625 19-25 03/12A	300,000	EUR	279,730	0.13
FORTUM CORP 1.625 19-26 27/02A	200,000	EUR	182,149	0.08
FRESENIUS MEDICAL CA 1 20-26 29/05A	343,000	EUR	316,270	0.15
FRESENIUS MEDICAL CARE 1.25 19-29 29/11A	100,000	EUR	83,638	0.04
FRESENIUS SE CO. KG 0.75 20-28 15/01A	448,000	EUR	386,624	0.18
GENERAL ELECTRIC CO 4.125 05-35 19/09A	250,000	EUR	234,616	0.11
GENERAL MOTORS FIN 2.20 19-24 01/04A	218,000	EUR	216,136	0.10
GENERAL MOTORS FINAN 1.694 18-25 26/03A	200,000	EUR	192,177	0.09
GIVAUDAN FINANCE EUR 1 20-27 22/04A	243,000	EUR	224,428	0.10
GLAXOSMITHKLINE 1.375 17-29 12/09A	100,000	EUR	93,048	0.04
GRAND CITY PROPERTIES 1.50 -49 31/12A	300,000	EUR	208,728	0.10
HEIDELBERGCEMENT 1.125 19-27 01/12A	200,000	EUR	175,980	0.08
HEIDELBERGCEMENT 1.5 17-27 14/06A	300,000	EUR	273,177	0.13
HEIDELBERGCEMENT 2.25 16-24 03/06A	200,000	EUR	199,162	0.09
HEIDELBERGCEMENT FIN 1.75 18-28 24/04A	100,000	EUR	89,220	0.04
HEINEKEN 1.50 17-29 03/10A	200,000	EUR	182,809	0.08
HEINEKEN NV 2.875 12-25 04/08A	240,000	EUR	242,666	0.11
HLDG INFRA TRANSPORT 2.25 14-25 24/03A	500,000	EUR	490,065	0.23
IBERDROLA FINANZAS 1.621 17-29 29/11A	100,000	EUR	95,026	0.04
IBERDROLA INTL BV 1.125 16-26 21/04A	100,000	EUR	97,078	0.04
IBM CORP 1.25 19-27 29/01A	300,000	EUR	284,458	0.13
IBM CORP 1.5 17-29 23/05A	100,000	EUR	92,448	0.04
IBM CORP 1.75 16-28 07/03A	100,000	EUR	95,346	0.04
ILLINOIS TOOL WORKS 2.125 15-30 22/05A	200,000	EUR	189,096	0.09
INFORMA PLC 1.5000 18-23 05/07A	200,000	EUR	196,937	0.09
ING GROEP NV 2.5000 18-30 15/11A	200,000	EUR	186,578	0.09
ING GROUP NV 1.125 18-25 14/02A	300,000	EUR	290,223	0.13
ING GROUP NV 2.125 19-26 10/01A	1,000,000	EUR	973,945	0.45
INNOGY FINANCE BV 5.75 03-33 14/02A	100,000	EUR	119,853	0.06
INTESA SANPAOLO 1.00 19-26 19/11A	100,000	EUR	90,153	0.04
INTESA SANPAOLO SPA 1.75 18-28 20/03A	300,000	EUR	269,324	0.12
INVESTOR AB 1.5000 18-30 12/09A	200,000	EUR	181,165	0.08
IREN SPA 1.50 17-27 24/10A	300,000	EUR	274,016	0.13

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
ITALGAS SPA 1.0 19-31 11/12A	100,000	EUR	78,606	0.04
ITALGAS SPA 1.625 17-29 18/01A	100,000	EUR	89,012	0.04
JOHN DEERE CASH MANA 2.2 20-32 02/04A	300,000	EUR	287,082	0.13
JOHNSON A JOHNSON 1.65 16-35 20/05A	300,000	EUR	261,507	0.12
JOHNSON CONTROLS INTL 1.375 16-25 25/02A	200,000	EUR	192,327	0.09
JPMORGAN CHASE & C 1.50 16-26 29/10A	200,000	EUR	189,323	0.09
JPMORGAN CHASE & CO 1.50 15-25 27/01A	600,000	EUR	589,107	0.27
JPMORGAN CHASE & CO 3.00 14-26 19/02A	300,000	EUR	303,882	0.14
KERRY GROUP FIN SERV 0.625 19-29 20/09A	300,000	EUR	247,443	0.11
KON AHOLD DELHAIZE 0.25 19-25 26/06A	103,000	EUR	96,754	0.04
KONINKIJKJE 1.125 18-26 19/03A	113,000	EUR	107,039	0.05
LINDE FINANCE BV 0.55 20-32 19/05A	800,000	EUR	633,472	0.29
LLOYDS BANKING GROUP 1.50 17-27 12/09A	100,000	EUR	92,314	0.04
LONDON STOCK EX 1.7500 18-27 06/12A	100,000	EUR	95,500	0.04
LSE GROUP 1.75 17-29 19/09A	200,000	EUR	185,547	0.09
MAGNA INTL 1.500 17-27 25/09A	100,000	EUR	92,864	0.04
MANPOWERGROUP INC 1.75 18-26 22/06A	200,000	EUR	192,088	0.09
MC DONALD S 1.875 15-27 26/05A	700,000	EUR	679,592	0.31
MEDIOBANCA 0.875 19-26 15/01A	467,000	EUR	427,756	0.20
MEDIOBANCA 1.00 20-27 08/09A	194,000	EUR	170,603	0.08
MEDTRONIC GLOBAL HLDG 1.50 19-39 02/07A	200,000	EUR	148,382	0.07
MEDTRONIC GLOBAL HOLD 0.25 19-25 02/07A	200,000	EUR	189,735	0.09
MEDTRONIC GLOBAL HOLD 0.375 20-28 15/10A	200,000	EUR	173,963	0.08
MEDTRONIC GLOBAL HOLD 1.00 19-31 02/07A	450,000	EUR	385,263	0.18
MEDTRONIC GLOBAL HOLD 1.125 19-27 07/03A	500,000	EUR	470,950	0.22
MEDTRONIC GLOBAL HOLD 1.625 19-31 07/03A	500,000	EUR	454,498	0.21
MERCK & CO INC 1.875 14-26 15/10A	100,000	EUR	98,586	0.05
MERCK FIN SERVI 0.1250 20-25 16/07A	300,000	EUR	284,036	0.13
MICROSOFT 2.625 13-33 02/05A	100,000	EUR	101,584	0.05
MIZUHO FINA 1.5980 18-28 10/04A	200,000	EUR	180,945	0.08
MOLNLYCKE HLDG 1.875 17-25 28/02A	200,000	EUR	196,174	0.09
MONDELEZ INTERNATIONAL 1.625 15-27 08/03	200,000	EUR	190,920	0.09
MORGAN STANLEY 1.375 16-26 27/10	100,000	EUR	93,650	0.04
MORGAN STANLEY 1.75 15-25 30/01A	300,000	EUR	294,502	0.14
MYLAN INC 2.125 18/25 23/05A	400,000	EUR	383,780	0.18
MYLAN NV 2.25 16-24 22/11A	200,000	EUR	194,536	0.09
MYLAN NV 3.125 16-28 22/11	300,000	EUR	273,009	0.13
NASDAQ INC 1.7500 19-29 28/03A	400,000	EUR	356,140	0.16
NATIONAL AUSTRALIA 1.1250 19-31 20/05A	100,000	EUR	84,900	0.04
NATIONAL AUSTRALIA 1.3750 18-28 30/08A	100,000	EUR	91,309	0.04
NATURGY FINANCE B.V. 1.25 20-26 15/04A	100,000	EUR	94,989	0.04
NATURGY FINANCE BV 1.375 17-27 19/01A	500,000	EUR	469,050	0.22
NESTLE FINANCE INTL 1.25 17-29 02/11A	400,000	EUR	369,428	0.17
NESTLE FINANCE INTL 1.75 17-37 02/11A	300,000	EUR	252,579	0.12
NN GROUP NV 4.375 14-XX 13/06A	100,000	EUR	98,066	0.05
NOVARTIS FINANCE 1.375 18-30 14/08A	200,000	EUR	182,592	0.08
NOVARTIS FINANCE 1.70 18-38 14/08A	100,000	EUR	82,491	0.04
OMV AG 0.75 20-30 16/06A	270,000	EUR	231,756	0.11
OP CORPORATE BA 1.0000 18-25 22/05A	100,000	EUR	96,908	0.04
ORACLE CORP 3.125 13-25 10/07A	320,000	EUR	325,392	0.15
PEPSICO INC 0.5 20-28 06/05A	617,000	EUR	551,882	0.25
PPG INDUSTRIES 1.40 15-27 13/03A	200,000	EUR	184,743	0.08
PROCTER & GAMBLE 1.25 17-29 25/10A	200,000	EUR	185,936	0.09
PROCTER & GAMBLE CO 0.625 18-24 30/10A	1,000,000	EUR	979,335	0.45
PROLOGIS 3.00 14-26 02/06A	100,000	EUR	100,968	0.05
PROLOGIS EURO FINANCE 0.25 19-27 10/09A	200,000	EUR	171,952	0.08
PROLOGIS EURO FINANCE 0.375 20-28 06/02A	174,000	EUR	148,911	0.07
PROLOGIS EURO FINANCE 1.875 18-29 05/01A	400,000	EUR	365,294	0.17

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
PSA BANQUE FRAN 0.6250 19-24 21/06A	206,000	EUR	200,380	0.09
PVH CORP 3.625 16-24 15/07S	800,000	EUR	809,028	0.37
RED ELECT FIN 1.00 16-26 21/04A	200,000	EUR	193,000	0.09
RED ELECTRICA FINANC 0.375 20-28 24/01A	100,000	EUR	90,046	0.04
RELAX CAPITAL INC 1.30 15-25 12/05A	300,000	EUR	291,972	0.13
RELX FINANCE BV 1.375 16-26 12/05A	350,000	EUR	336,285	0.15
REPSOL INTL FINANCE 0.25 19-27 02/08A	300,000	EUR	270,195	0.12
REPSOL INTL FINANCE 2.6250 20-30 15/04A	200,000	EUR	199,401	0.09
RICHEMONT INTERNATIO 0.75 20-28 26/05A	454,000	EUR	410,831	0.19
RICHEMONT INTERNATION 2.0 18-38 26/03A	200,000	EUR	167,593	0.08
ROYAL PHILIPS NV 0.50 19-26 22/05A	292,000	EUR	271,240	0.12
SAMPO PLC 2.25 18-30 27/09A	500,000	EUR	475,778	0.22
SANTANDER CONS BK 0.125 19-24 11/09A	200,000	EUR	190,877	0.09
SANTANDER CONS FIN 0.375 19-24 27/06A	300,000	EUR	289,864	0.13
SANTANDER CONSUMER F 0.375 20-25 17/01A	400,000	EUR	379,188	0.17
SAP SE 0.375 20-29 18/05A	500,000	EUR	435,288	0.20
SBAB BANK AB 0.5 20-25 13/05A	200,000	EUR	190,823	0.09
SCHLUMBERGER FINANCE 1.375 20-26 06/05A	650,000	EUR	625,888	0.29
SHELL INT FIN 0.75 16-28 15/08A	300,000	EUR	270,756	0.12
SHELL INTL FINANCE 1.625 14-27 10/01A	300,000	EUR	291,813	0.13
SIEMENS FIN NV 1.3750 18-30 06/09A	600,000	EUR	553,266	0.25
SIEMENS FINANCIERING 0.375 20-26 05/06A	200,000	EUR	186,961	0.09
SIMON INTERNATIONAL 1.125 21-33 19/03A	200,000	EUR	148,097	0.07
SIMON INTL FINANCE 1.25 16-25 13/05A	400,000	EUR	380,448	0.17
SKANDINAVISKA ENSKIL 0.625 19-29 12/11A	400,000	EUR	327,922	0.15
SNAM SPA 0.00 19-24 12/05A	200,000	EUR	194,251	0.09
SNAM SPA 0.875 16-26 25/10A	300,000	EUR	277,964	0.13
SNAM SPA 1.2500 19-25 28/08A	106,000	EUR	102,392	0.05
SOCIETE GENERALE 1.375 17-28 13/01A	100,000	EUR	89,198	0.04
SOCIETE GENERALE 2.625 15-25 27/02A	400,000	EUR	390,382	0.18
STATOIL ASA 1.625 15-35 17/02A	200,000	EUR	168,601	0.08
STEDIN HOLDING NV 0.50 19-29 14/11A	400,000	EUR	331,396	0.15
STRYKER CORP 0.75 19-29 01/03A	232,000	EUR	198,657	0.09
STRYKER CORP 2.125 18-27 30/11A	100,000	EUR	95,880	0.04
STRYKER CORP 2.6250 18-30 30/11A	100,000	EUR	94,568	0.04
SUEZ 1.625 18-30 17/09A	100,000	EUR	90,576	0.04
SUMITOMO MITSUI FIN 0.934 17-24 11/10A	200,000	EUR	193,866	0.09
SUMITOMO MITSUI FIN 1.546 16-26 15/06A	100,000	EUR	94,400	0.04
SUMITOMO MITSUI FINAN 0.632 19-29 23/10A	300,000	EUR	240,243	0.11
SUMITOMO MITSUI FINL 0.465 19-24 30/05A	220,000	EUR	213,337	0.10
TAKEDA PHARMACEUTICAL 0.75 20-27 09/07A	1,077,000	EUR	975,374	0.45
TAKEDA PHARMACEUTICAL 2.25 18-26 21/11A	496,000	EUR	487,067	0.22
TELEFONICA EMISIONES 1.788 19-29 12/03A	200,000	EUR	187,771	0.09
TELEFONICA EMISIONES 1.807 20-32 21/05A	200,000	EUR	176,619	0.08
TELEFONICA EMISIONES 1.93 16-31 17/10A	100,000	EUR	89,934	0.04
TELEFONICA EMISIONES 2.318 17-28 17/10A	100,000	EUR	97,970	0.05
TELEFONICA EMISIONES 2.932 14-29 17/10A	300,000	EUR	300,471	0.14
TELENOR ASA 0.25 20-28 14/02A	147,000	EUR	129,830	0.06
TELENOR ASA 0.2500 19-27 25/09A	254,000	EUR	227,076	0.10
TELENOR ASA 1.75 19-34 31/05A	200,000	EUR	176,241	0.08
TELIASONERA EMTN 3.875 10-25 01/10A	200,000	EUR	210,037	0.10
TELSTRA CORP LTD 1.125 16-26 14/04A	300,000	EUR	285,642	0.13
TELSTRA CORPORATION 1 20-30 23/04A	278,000	EUR	240,018	0.11
TENNET HOLDING 2.0 18-34 05/06A	300,000	EUR	264,753	0.12
TENNET HOLDING BV 1.375 18-28 05/06A	402,000	EUR	375,759	0.17
TENNET HOLDING REGS 1.75 15-27 04/06A	100,000	EUR	97,763	0.04
TERNA SPA 1.0000 19-26 10/04A	350,000	EUR	334,064	0.15
TERNA SPA 1.375 17-27 26/07A	200,000	EUR	188,563	0.09

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
THERMO FISHER SCIEN 1.95 17-29 24/07A	100,000	EUR	95,532	0.04
THERMO FISHER SCIEN 2.00 14-25 15/04A	400,000	EUR	399,688	0.18
THERMO FISHER SCIENT 0.50 19-28 01/03A	100,000	EUR	89,022	0.04
THERMO FISHER SCIENT 0.75 16-24 12/09A	400,000	EUR	391,530	0.18
THERMO FISHER SCIENT 1.40 17-26 23/01A	112,000	EUR	108,507	0.05
THERMO FISHER SCIENT 1.75 20-27 02/04A	400,000	EUR	387,006	0.18
TORONTO DOMINION BANK 0.375 19-24 25/04A	200,000	EUR	194,677	0.09
TOTALENERGIES 2.125 14-29 18/09A	200,000	EUR	192,090	0.09
TOTALENERGIES CAP 1.491 18-30 04/09A	200,000	EUR	181,644	0.08
TOTALENERGIES CAPITA 0.952 20-31 18/05A	400,000	EUR	342,308	0.16
TOTALENERGIES CAPITA 1.994 20-32 08/04A	400,000	EUR	369,314	0.17
TRANSURBAN FINANCE 1.45 19-29 16/05A	400,000	EUR	352,960	0.16
UNIBAIL RODAMCO 1.00 15-25 14/03A	200,000	EUR	187,647	0.09
UNIBAIL RODAMCO 1.375 16-26 09/03A	200,000	EUR	182,882	0.08
UNIBAIL-RODAMCO 1.375 15-30 15/04A	200,000	EUR	156,373	0.07
UNICREDIT SPA 2.125 16-26 24/10A	400,000	EUR	377,550	0.17
UNILEVER 1.625 18-33 12/02A	700,000	EUR	626,118	0.29
UNILEVER NV 1.125 16-28 29/04A	200,000	EUR	186,562	0.09
VERIZON COMMUNICATION 1.50 19-39 19/09A	200,000	EUR	146,771	0.07
VERIZON COMMUNICATION 1.875 17-29 26/10A	500,000	EUR	468,430	0.22
VF CORP 0.25 20-28 25/02A	200,000	EUR	170,799	0.08
VODAFONE GROUP 0.90 19-26 24/11A	100,000	EUR	93,920	0.04
VODAFONE GROUP 1.50 17-27 24/07A	100,000	EUR	95,228	0.04
VODAFONE GROUP 2.20 16-26 25/08A	100,000	EUR	99,148	0.05
VODAFONE GROUP 2.875 17-37 20/11A	100,000	EUR	88,715	0.04
VODAFONE GROUP PLC 1.125 17-25 20/11A	100,000	EUR	96,436	0.04
VODAFONE GROUP PLC 1.60 16-31 29/07A	470,000	EUR	414,155	0.19
VODAFONE GROUP PLC 1.875 14-25 11/09A	100,000	EUR	99,172	0.05
VOLKSWAGEN FIN 1.5 19-24 01/10A	100,000	EUR	98,132	0.05
VOLKSWAGEN FIN 2.2500 19-27 01/10A	500,000	EUR	470,712	0.22
VOLKSWAGEN FINANCIAL 3 20-25 06/04A	400,000	EUR	402,450	0.18
VW INTL FINANCE 1.625 15-30 16/01A	500,000	EUR	437,028	0.20
WELLS FARGO 1.5 17-27 24/05A	100,000	EUR	92,235	0.04
WELLS FARGO CO 1.625 15-25 02/06A	100,000	EUR	96,691	0.04
WHIRLPOOL FINANCE 1.25 16-26 15/06A	400,000	EUR	372,552	0.17
WINTERSHALL DEA 1.8230 19-31 25/09A	300,000	EUR	240,132	0.11
WOLTERS KLUWER 1.50 17-27 22/03A	200,000	EUR	192,381	0.09
ZURICH FINANCE 1.6250 19-39 17/06A	300,000	EUR	225,538	0.10
			<b>76,668,510</b>	<b>35.22</b>
<b>Netherlands</b>				
ABN AMRO BANK 0.5 19-26 15/04A	302,000	EUR	283,933	0.13
ABN AMRO BANK NV 1 21-33 02/06A	400,000	EUR	303,378	0.14
ALLIANZ FINANCE II 1.5 19-30 15/01A	300,000	EUR	275,446	0.13
ASML HOLDING NV 1.375 16-26 07/07S	100,000	EUR	97,760	0.04
BMW FINANCE NV 0.2 21-33 11/01A	286,000	EUR	214,896	0.10
BMW FINANCE NV 0.75 19-26 13/07A	200,000	EUR	189,525	0.09
COOP RABOBANK 1.25 16-26 23/03A	200,000	EUR	194,365	0.09
CRH FINANCE 1.375 16-28 18/10A	400,000	EUR	366,890	0.17
DAIMLER INTL FIN 1.375 19-26 26/06A	400,000	EUR	383,966	0.18
DEUT TELEKOM INT FIN 1.50 16-28 03/04A	300,000	EUR	283,706	0.13
DIAGEO CAPITAL BV 0.125 20-28 28/09A	300,000	EUR	257,812	0.12
DIGITAL DUTCH FINCO 1 20-32 23/09A	325,000	EUR	232,742	0.11
DIGITAL DUTCH FINCO 1.25 20-31 26/06A	100,000	EUR	75,504	0.03
EDP FINANCE 1.625 18-26 26/01A	217,000	EUR	210,327	0.10
ENEL FIN INTL 1.125 19-34 17/10A	700,000	EUR	513,912	0.24
EURONEXT NV 0.125 21-26 17/05A	200,000	EUR	182,765	0.08
EURONEXT NV 1.5 21-41 17/05A	100,000	EUR	68,126	0.03
IBERDROLA 0.375 16-25 15/09A	300,000	EUR	286,089	0.13

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
IBERDROLA INTL BV 1.45 21-99 31/12A	300,000	EUR	249,396	0.11
IBERDROLA INTL BV 1.874 20-99 31/12A	500,000	EUR	438,805	0.20
ING GROEP NV FL.R 20-29 18/02A	300,000	EUR	249,968	0.11
KONINKLIJKE KPN NV 0.875 20-32 14/09A	300,000	EUR	239,896	0.11
RABOBANK 1.125 19-31 07/05A	300,000	EUR	251,212	0.12
SCHLUMBERGER FINANCE 0.25 19-27 15/10A	546,000	EUR	487,480	0.22
SHELL INTL FINANCE BV 0.875 19-39 08/11A	200,000	EUR	132,343	0.06
SIEMENS FINANCIERING 0.25 20-29 20/02A	200,000	EUR	171,943	0.08
SIEMENS FINANCIERING 1.25 19-31 28/02A	300,000	EUR	268,635	0.12
STELLANTIS N.V. 1.25 21-33 18/06A	400,000	EUR	280,822	0.13
TENNET HOLDING B.V 0.125 20-32 30/11A	155,000	EUR	115,594	0.05
VOLKSWAGEN INTL FIN 0.8750 20-28 22/09A	400,000	EUR	341,576	0.16
VOLKSWAGEN INTL FIN 1.25 20-32 23/09A	400,000	EUR	318,250	0.15
VONOVIA FINANCE B.V. 1 21-41 28/01A	100,000	EUR	52,104	0.02
VONOVIA FINANCE BV 1.625 19-39 07/10A	500,000	EUR	295,370	0.14
VONOVIA FINANCE BV 1.625 20-24 07/04A	500,000	EUR	492,050	0.23
VONOVIA FINANCE BV 2.125 18-30 22/03A	100,000	EUR	85,596	0.04
			<b>8,892,182</b>	<b>4.08</b>
<b>Norway</b>				
STATOIL ASA 1.625 16-36 09/11A	200,000	EUR	164,161	0.08
			<b>164,161</b>	<b>0.08</b>
<b>Portugal</b>				
ENERGIAS DE PORTUGAL 1.625 20-27 15/04A	100,000	EUR	94,818	0.04
			<b>94,818</b>	<b>0.04</b>
<b>Spain</b>				
ABERTIS INFRASTRUCT 1.00 16-27 27/02A	200,000	EUR	179,333	0.08
ABERTIS INFRASTRUCT 1.125 19-28 26/03A	200,000	EUR	173,111	0.08
AMADEUS IT GROUP 0.875 18-23 18/09A	300,000	EUR	297,412	0.14
BANCO BILBAO VIZCAYA 0.5 20-27 14/01A	200,000	EUR	177,115	0.08
BANCO BILBAO VIZCAYA 3.50 17-27 10/02A	200,000	EUR	194,525	0.09
BANCO SANTANDER SA 0.25 19-24 19/06A	300,000	EUR	290,667	0.13
BANCO SANTANDER SA 0.5 21-27 24/03A	100,000	EUR	90,404	0.04
BANCO SANTANDER SA 2.125 18-28 08/02A	400,000	EUR	358,048	0.16
BANCO SANTANDER SA 2.50 15-25 18/03A	300,000	EUR	293,564	0.13
BANKIA SA 0.75 19-26 09/07A	200,000	EUR	182,521	0.08
BANKINTER SA 0.8750 19-26 08/07A	300,000	EUR	271,718	0.12
CAIXABANK SA 1.125 19-26 27/03A	200,000	EUR	187,635	0.09
CAIXABANK SA 1.75 18-23 24/10A	200,000	EUR	199,166	0.09
CRITERIA CAIXA SA 1.5 17-23 10/05A	800,000	EUR	800,488	0.37
IBERDROLA FIN 1.25 18-26 28/10A	200,000	EUR	193,680	0.09
SANTANDER CONS FIN 0.00 19-22 06/05A	200,000	EUR	180,858	0.08
SANTANDER CONSUMER F 0 21-26 23/02A	100,000	EUR	90,418	0.04
TELEFONICA EMISIONES 1.864 20-40 13/07A	200,000	EUR	151,211	0.07
			<b>4,311,874</b>	<b>1.98</b>
<b>Sweden</b>				
SBAB BANK AB / STATENS 0.75 18-23 14/06A	1,000,000	EUR	994,260	0.46
SVENSKA HANDELSBANKEN 0.05 19-26 03/09A	200,000	EUR	179,037	0.08
TELIA COMPANY AB 2.125 19-34 20/02A	400,000	EUR	360,494	0.17
			<b>1,533,791</b>	<b>0.70</b>
<b>Switzerland</b>				
UBS AG 1.50 16-24 30/11A	600,000	EUR	594,354	0.27
UBS GROUP SA 0.25 20-28 05/11A	600,000	EUR	507,768	0.23
			<b>1,102,122</b>	<b>0.51</b>
<b>United Kingdom</b>				
ANZ NEW ZEALAND 1.125 18-25 20/03A	100,000	EUR	96,510	0.04
BARCLAYS PLC 0.577 21-29 09/08A	400,000	EUR	326,920	0.15
BARCLAYS PLC 1.375 18-26 24/01A	300,000	EUR	285,834	0.13
BP CAPITAL MARKETS 1.231 19-31 08/05A	300,000	EUR	254,856	0.12
BP CAPITAL MARKETS 3.25 20-XX 22/06A	300,000	EUR	272,343	0.13

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
BP CAPITAL MARKETS P 2.822 20-32 07/04A	250,000	EUR	240,739	0.11
DS SMITH PLC 1.375 17-24 26/07A	400,000	EUR	389,582	0.18
NATIONAL GRID ELECTR 0.823 20-32 07/07A	300,000	EUR	230,190	0.11
NATWEST MARKETS PLC 2.75 20-25 02/04A	300,000	EUR	301,792	0.14
STANDARD CHARTERED 0.9 19-27 02/07A	800,000	EUR	725,080	0.33
UBS AG LONDON BRANCH 0.5 21-31 31/03A	400,000	EUR	318,738	0.15
VODAFONE GROUP 3.1 18-79 03/01A	300,000	EUR	287,370	0.13
			<b>3,729,954</b>	<b>1.71</b>
<b>United States of America</b>				
ABBVIE INC 2.125 16-28 17/11A	100,000	EUR	95,448	0.04
AMERICAN HONDA FINAN 0.3 21-28 09/07A	300,000	EUR	254,514	0.12
AMERICAN INTL GRP 1.875 17-27 21/06A	200,000	EUR	189,695	0.09
AMERICAN TOWER CORP 0.875 21-29 21/05A	100,000	EUR	81,666	0.04
AMERICAN TOWER CORP 1 20-32 10/09A	200,000	EUR	149,107	0.07
AMGEN INC 2.00 16-26 25/02A	200,000	EUR	196,881	0.09
ARCHER DANIELS MIDLAND 1% 18-25 12/09A	100,000	EUR	96,102	0.04
AT&T INC 1.80 18-26 05/09A	100,000	EUR	97,571	0.04
AT&T INC 2.45 15-35 15/03S	100,000	EUR	87,156	0.04
BANK OF AMERICA CORP 1.102 21-32 24/05A	400,000	EUR	324,246	0.15
BERKSHIRE HATHAWAY 2.15 16-28 15/03A	400,000	EUR	389,584	0.18
CHUBB INA HOLDINGS 1.55 18-28 15/03A	100,000	EUR	92,725	0.04
COCA-COLA CO 0.5 21-33 09/03A	200,000	EUR	154,239	0.07
COCA-COLA CO 0.8 20-40 18/09A	300,000	EUR	198,174	0.09
COLGATE-PALMOLIVE CO 0.875 19-29 12/11S	200,000	EUR	137,332	0.06
COMCAST CORP 0.25 20-27 20/05A	386,000	EUR	345,377	0.16
COMCAST CORP 0.7500 20-32 20/02A	500,000	EUR	403,700	0.19
DANAHER CORP 2.5 20-30 30/03A	400,000	EUR	386,780	0.18
DIGITAL EURO FINCO 1.125 19-28 09/10A	151,000	EUR	127,669	0.06
DOW CHEMICAL CO 0.5 20-27 25/02A	200,000	EUR	176,759	0.08
ELI LILLY & CO 0.625 19-31 01/11A	620,000	EUR	516,782	0.24
ELI LILLY 1.625 15-26 02/06A	200,000	EUR	196,437	0.09
EQUINIX INC 0.2500 21-27 15/03A	330,000	EUR	286,824	0.13
EQUINIX INC 1 21-33 10/03A	200,000	EUR	148,763	0.07
EURO MEDIUM TERM NOTE 0.875 19-25 31/01A	393,000	EUR	381,682	0.18
FEDEX CORP 0.95 21-33 04/05A	200,000	EUR	146,004	0.07
FEDEX CORP 1.30 19-31 05/08A	100,000	EUR	79,885	0.04
FIDELITY NATIONAL INF 1.5 19-27 21/05A	200,000	EUR	185,405	0.09
FIDELITY NATL INFORM 2 19-30 21/05A	150,000	EUR	134,722	0.06
FISERV INC 1.125 19-27 01/07A	200,000	EUR	182,980	0.08
FISERV INC 1.625 19-30 01/07A	200,000	EUR	175,450	0.08
ILLINOIS TOOL WORKS 3.00 14-34 19/05A	100,000	EUR	98,505	0.05
INTERNATIONAL BUSINE 0.3 20-28 11/02A	772,000	EUR	678,086	0.31
JOHNSON CONTROLS INT 0.375 20-27 15/09A	355,000	EUR	301,564	0.14
JPMORGAN CHASE 2.875 13-28 24/05A	850,000	EUR	833,060	0.38
MCDONALD'S CORP 0.9 19-26 15/06A	200,000	EUR	188,220	0.09
MCKESSON CORP 1.50 17-25 17/11A	200,000	EUR	192,494	0.09
MERCK & CO 2.50 14-34 15/10A	200,000	EUR	186,353	0.09
MONDELEZ INTERNATION 0.75 21-33 17/03A	400,000	EUR	302,172	0.14
MOODY'S CORP 0.95 19-30 25/02A	280,000	EUR	242,122	0.11
MORGAN STANLEY 0.497 21-31 08/02A	400,000	EUR	321,232	0.15
PEPSICO INC 0.75 21-33 14/10A	300,000	EUR	236,764	0.11
PEPSICO INC 1.125 19-31 18/03A	100,000	EUR	87,341	0.04
PROCTER & GAMBLE 1.875 18-38 30/10A	100,000	EUR	84,152	0.04
PROLOGIS EURO FINANCE 0.625 19-31 10/09A	100,000	EUR	76,706	0.04
PROLOGIS INTERNATION 1.625 20-32 17/06A	200,000	EUR	158,329	0.07
STRYKER CORP 1.00 19-31 03/12A	100,000	EUR	80,606	0.04
SUMITOMO MITSUI FINL 1.143 17-27 14/06A	100,000	EUR	90,976	0.04
THERMO FISHER SCIENT 0.875 19-31 01/10A	1,100,000	EUR	923,670	0.42

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
TOYOTA MOTOR CREDIT 0.125 21-27 06/05A	300,000	EUR	259,294	0.12
TOYOTA MOTOR CREDIT 0.25 20-26 16/01A	200,000	EUR	182,269	0.08
UNITED PARCEL 1.00 16-28 28/11A	100,000	EUR	90,135	0.04
VERIZON COMM 3.25 14-26 17/02A	200,000	EUR	207,378	0.10
VERIZON COMMUNICATION 0.875 19-27 08/04A	151,000	EUR	139,379	0.06
VERIZON COMMUNICATION 1.375 16-28 02/11A	100,000	EUR	91,960	0.04
VERIZON COMMUNICATION 2.625 14-31 01/12A	200,000	EUR	192,396	0.09
WELLS FARGO 0.50 19-24 26/04A	400,000	EUR	387,888	0.18
WELLS FARGO 1.375 16-26 26/10A	482,000	EUR	446,713	0.21
WELLS FARGO CO 0.625 20-30 14/02A	300,000	EUR	238,732	0.11
ZIMMER BIOMET 1.164 19-27 15/11A	100,000	EUR	87,911	0.04
			<b>13,826,066</b>	<b>6.35</b>
<b>Total bonds</b>			<b>174,442,227</b>	<b>80.14</b>
<b>Floating rate notes</b>				
<b>Austria</b>				
ERSTE GROUP BANK AG FL.R 20-31 08/09	400,000	EUR	358,278	0.16
OMV AG FL.R 20-49 31/12A	100,000	EUR	80,657	0.04
VIENNA INSURANCE GRP FL.R 15-XX 02/03A	100,000	EUR	96,158	0.04
			<b>535,093</b>	<b>0.25</b>
<b>Belgium</b>				
AGEAS NV FL.R 19-49 02/07A	100,000	EUR	89,454	0.04
KBC GROUP NV FL.R 19-29 03/12A	400,000	EUR	363,636	0.17
			<b>453,090</b>	<b>0.21</b>
<b>Denmark</b>				
ORSTED FL.R 19-XX 09/12A	100,000	EUR	84,729	0.04
			<b>84,729</b>	<b>0.04</b>
<b>France</b>				
AXA SA FL.R 18-49 28/05A	500,000	EUR	462,835	0.21
BNP PARIBAS FL.R 19-25 15/07A	400,000	EUR	383,902	0.18
BNP PARIBAS FL.R 19-26 04/12A	200,000	EUR	186,554	0.09
BNP PARIBAS FL.R 4.032 14-XX 25	200,000	EUR	192,540	0.09
CNP ASSURANCES FL.R 14-45 05/06A	400,000	EUR	402,498	0.18
CNP ASSURANCES FL.R 14-XX 18/11A	200,000	EUR	196,734	0.09
CNP ASSURANCES FL.R 15-47 10/06A	500,000	EUR	506,285	0.23
CREDIT AGRICOLE FL.R 16-48 27/09A	100,000	EUR	97,239	0.04
CREDIT MUTUEL ARKEA FL.R 17-29 25/10A	100,000	EUR	94,967	0.04
CREDIT MUTUEL ARKEA FL.R 20-29 11/06A	200,000	EUR	177,176	0.08
DANONE SA FL.R 17-XX 23/06A	200,000	EUR	193,984	0.09
DANONE SA FL.R 21-XX XX/XXA	200,000	EUR	164,995	0.08
ENGIE SA FL.R 19-XX 08/07A	100,000	EUR	87,850	0.04
GROUPAMA SA FL.R 14-XX 28/05A	100,000	EUR	101,086	0.05
LA BANQUE POSTALE FL.R 20-26 17/06A	1,100,000	EUR	1,023,000	0.47
LA MONDIALE FL.R 14-XX 17/12A	500,000	EUR	498,515	0.23
SCOR FL.R 15-XX 05/06A	100,000	EUR	95,464	0.04
SCOR SE SUB FL.R 16-48 27/05A	100,000	EUR	96,524	0.04
SOCIETE GENERALE FL.R 18-28 23/02A	300,000	EUR	295,118	0.14
SOGECAP SA FL.R 14-49 29/12A	200,000	EUR	191,724	0.09
SUEZ FL.R 17-XX 19/04A	300,000	EUR	286,862	0.13
SUEZ FL.R 19-XX XX/XXA	300,000	EUR	251,793	0.12
TOTAL SE FL.R 20-XX 04/09A	300,000	EUR	221,200	0.10
UNIBAIL RODAMCO FL.R 18-XX 25/10A	300,000	EUR	223,298	0.10
			<b>6,432,143</b>	<b>2.95</b>
<b>Germany</b>				
ALLIANZ SE FL.R 13-XX 24/10A	300,000	EUR	301,604	0.14
ALLIANZ SE FL.R 20-50 22/05A	600,000	EUR	505,053	0.23
COMMERZBANK AG FL.R 20-26 24/03A	100,000	EUR	93,516	0.04
DEUTSCHE BANK AG 1.0 20-25 19/11A	500,000	EUR	472,302	0.22
DEUTSCHE BANK AG 1.75 20-30 19/11A	100,000	EUR	82,814	0.04

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Cleome Index Euro Corporate Bonds

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
DEUTSCHE BOERSE AG 1.25 20-47 16/06A	100,000	EUR	84,400	0.04
MUNICH RE FL.R 18-49 26/05A	200,000	EUR	186,755	0.09
TALANX AG FL.R 17-47 05/12A	100,000	EUR	90,368	0.04
			<b>1,816,812</b>	<b>0.83</b>
<b>Italy</b>				
ASSICURAZ GENERALI FL.R 15-47 27/10A	200,000	EUR	201,887	0.09
ASSICURAZ GENERALI FL.R 16-48 08/06A	300,000	EUR	295,278	0.14
ENEL SPA 2.25 20-XX XX/XXA	402,000	EUR	332,090	0.15
ENI SPA FL.R 20-49 31/12A	577,000	EUR	516,600	0.24
ENI SPA FL.R 21-99 31/12A	283,000	EUR	230,005	0.11
UNICREDIT SPA FL.R 20-27 22/07A	500,000	EUR	457,645	0.21
			<b>2,033,505</b>	<b>0.93</b>
<b>Luxembourg</b>				
ACHMEA BV FL.R 15-49 31/12A	100,000	EUR	97,878	0.04
AEGON NV FL.R 14-44 25/04A	100,000	EUR	99,353	0.05
ASR NEDERLAND NV FL.R 15-45 29/09A	100,000	EUR	101,803	0.05
AXA SA FL.R 14-XX 07/11A	100,000	EUR	98,676	0.05
AXA SA FL.R 16-47 06/07A	300,000	EUR	290,960	0.13
BANCO BILBAO VIZCAYA FL.R 19-29 22/02A	400,000	EUR	391,284	0.18
BANCO DE SABADELL SA FL.R 19-25 07/11A	100,000	EUR	94,016	0.04
BNP PARIBAS FL.R 14-27 14/10A	500,000	EUR	500,668	0.23
CITIGROUP INC FL.R 19-27 08/10A	400,000	EUR	359,190	0.17
COMMONW BK AUSTRALIA FL.R 17-29 03/10A	100,000	EUR	96,172	0.04
COOPERATIEVE RABOBAN FL.R 20-28 05/05A	900,000	EUR	810,716	0.37
DANSKE BANK A/S FL.R 19-30 12/02A	400,000	EUR	369,798	0.17
ENEL SPA FL.R 18-78 24/05A	200,000	EUR	192,993	0.09
HANNOVER RUECK SE FL.R 14-XX 26/06A	900,000	EUR	873,423	0.40
HSBC HOLDINGS PLC 1.5 18-24 04/12A	500,000	EUR	495,190	0.23
IBERDROLA INTL BV FL.R 17-99 22/02A	400,000	EUR	392,768	0.18
ING GROUP NV FL.R 17-29 15/02A	100,000	EUR	98,362	0.05
ING GROUP NV FL.R 19-25 03/09A	400,000	EUR	377,544	0.17
ING GROUP NV FL.R 19-30 13/11A	300,000	EUR	267,564	0.12
ING GROUP NV FL.R 20-31 26/05A	100,000	EUR	92,321	0.04
JPMORGAN CHASE & CO FL.R 19-27 11/03A	224,000	EUR	209,663	0.10
JPMORGAN CHASE & CO FL.R 19-32 04/11A	100,000	EUR	81,556	0.04
LLOYDS BANKING GROUP FL.R 18-28 07/09A	800,000	EUR	778,832	0.36
MERCK KGAA FL.R 19-79 25/06A	100,000	EUR	94,128	0.04
MERCK KGAA FL.R 20-80 09/09A	700,000	EUR	611,754	0.28
MORGAN STANLEY FL.R 17-26 23/10A	200,000	EUR	190,119	0.09
MORGAN STANLEY FL.R 19-24 26/07A	376,000	EUR	370,618	0.17
NATIONWIDE BUILDING FL.R 17-29 25/07A	400,000	EUR	385,330	0.18
NATWEST GROUP PLC FL.R 18-25 04/03A	200,000	EUR	197,732	0.09
NN GROUP NV FL.R 14-44 08/04A	200,000	EUR	199,624	0.09
NN GROUP NV FL.R 14-XX 15/07A	200,000	EUR	193,320	0.09
NN GROUP NV FL.R 17-48 13/01A	100,000	EUR	96,558	0.04
OMV AG FL.R 18-XX 19/06A	200,000	EUR	190,785	0.09
ORANGE FL.R 14-XX 07/02A	400,000	EUR	403,954	0.19
ORANGE SA FL.R 14-XX 01/10A	400,000	EUR	404,326	0.19
ORSTED FL.R 13-XX 26/06A	360,000	EUR	366,908	0.17
SKANDINAVISKA ENSKIL FL.R 16-28 31/10A	200,000	EUR	195,945	0.09
SOCIETE GENERALE SA 0.5 21-29 12/01A	200,000	EUR	165,354	0.08
STANDARD CHARTERED FL.R 20-28 16/01A	200,000	EUR	176,009	0.08
SVENSKA HANDELSBANKEN FL.R 18-29 05/03A	1,000,000	EUR	975,500	0.45
TELIA COMPANY AB FL.R 17-78 04/04A	100,000	EUR	98,738	0.05
TOTALENE FL.R 19-XX 04/04A	761,000	EUR	716,618	0.33
TOTALENERGIESSE	650,000	EUR	607,604	0.28
UNICREDIT SPA FL.R 19-25 25/06A	1,000,000	EUR	967,805	0.44
UNICREDIT SPA FL.R 19-29 23/09A	200,000	EUR	184,897	0.08
VOLKSWAGEN INTL FIN FL.R 17-XX 14/12A	700,000	EUR	690,620	0.32

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, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
VOLKSWAGEN INTL FIN FL.R 8-XX 27/06A	600,000	EUR	531,444	0.24
WELLS FARGO CO FL.R 20-30 04/05A	100,000	EUR	89,234	0.04
			<b>16,275,654</b>	<b>7.48</b>
<b>Netherlands</b>				
ELM BV FL.R 15-XX 01/09A	400,000	EUR	371,876	0.17
IBERDROLA INTL BV FL.R -49 31/12A	200,000	EUR	191,323	0.09
TENNET HOLDING BV FL.R 17-49 12/04A	113,000	EUR	109,013	0.05
			<b>672,212</b>	<b>0.31</b>
<b>Spain</b>				
BANCO DE SABADELL SA FL.R 20-27 11/09A	100,000	EUR	91,750	0.04
CAIXABANK S.A. FL.R 20-26 10/07A	900,000	EUR	844,812	0.39
CAIXABANK S.A. FL.R 20-26 18/11A	100,000	EUR	90,358	0.04
CAIXABANK SA FL.R 17-28 14/07A	600,000	EUR	592,341	0.27
CAIXABANK SA FL.R 18-30 17/04A	100,000	EUR	93,104	0.04
			<b>1,712,365</b>	<b>0.79</b>
<b>United Kingdom</b>				
AVIVA PLC FL.R 14-44 03/07A	100,000	EUR	100,766	0.05
BARCLAYS PLC FL.R 19-25 09/06A	174,000	EUR	166,944	0.08
HSBC HOLDINGS PLC 0.309 20-26 13/11A	799,000	EUR	725,368	0.33
HSBC HOLDINGS PLC FL.R 20-31 13/11A	200,000	EUR	155,640	0.07
NATIONWIDE BUILDING FL.R 18-26 08/03A	500,000	EUR	479,638	0.22
NATWEST GROUP PLC FL.R 18-26 02/03A	200,000	EUR	192,207	0.09
NATWEST GROUP PLC FL.R 21-30 26/02A	300,000	EUR	244,470	0.11
			<b>2,065,033</b>	<b>0.95</b>
<b>United States of America</b>				
BANK OF AMERICA CORP FL.R 20-31 26/10A	600,000	EUR	475,152	0.22
CITIGROUP INC FL.R 20-26 06/05A	489,000	EUR	466,254	0.21
MORGAN STANLEY FL.R 20-29 26/10A	166,000	EUR	139,600	0.06
			<b>1,081,006</b>	<b>0.50</b>
<b>Total floating rate notes</b>			<b>33,161,642</b>	<b>15.23</b>
<b>Total transferable securities admitted to an official stock exchange listing or dealt in another regulated market</b>			<b>207,603,869</b>	<b>95.37</b>
<b>Total investment portfolio</b>			<b>207,603,869</b>	<b>95.37</b>
Acquisition cost			237,314,514	



Cleome Index Euro Corporate Bonds

Geographical and economic breakdown of investments as at June 30, 2022

**Geographical breakdown (in % of net assets)**

Luxembourg	42.70
France	21.47
United States of America	6.85
Germany	5.32
Netherlands	4.39
Spain	2.77
United Kingdom	2.66
Belgium	2.25
Italy	1.94
Japan	0.82
Australia	0.77
Sweden	0.70
Austria	0.59
Denmark	0.57
Ireland	0.52
Switzerland	0.51
Finland	0.19
Canada	0.15
Cayman Islands	0.09
Norway	0.08
Portugal	0.04
	<b>95.37</b>

**Economic breakdown (in % of net assets)**

Banks and other financial institutions	48.24
Pharmaceuticals	5.42
Communication	4.93
Utilities	4.63
Insurance	4.13
Real estate	3.90
Petroleum	2.66
Transportation	2.28
Tobacco and alcoholic drinks	1.75
Foods and non alcoholic drinks	1.73
Road vehicles	1.68
Electronics and semiconductors	1.63
Internet and internet services	1.62
Electrical engineering	1.43
Chemicals	1.12
Miscellaneous services	1.10
Building materials	1.06
Textiles and garments	1.05
Miscellaneous consumer goods	0.85
Graphic art and publishing	0.79
Office supplies and computing	0.70
Retail trade and department stores	0.49
Non classifiable Institutions	0.42
Hotels and restaurants	0.40
Packaging industries	0.39
Non Classifiable Institutions	0.35
Machine and apparatus construction	0.31
Tires and rubber	0.22
Healthcare	0.08
	<b>95.37</b>

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



Cleome Index Euro Government Bonds

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
<b>Transferable securities admitted to an official stock exchange listing or dealt in another regulated market</b>				
<b>Bonds</b>				
<b>Austria</b>				
AUSTRIA 0.00 21-25 20/04A	1,000,000	EUR	974,485	0.67
AUSTRIA 0.5 19-29 20/02A	100,000	EUR	93,516	0.06
AUSTRIA 0.9 22-32 20/02A	500,000	EUR	456,390	0.31
AUSTRIA 1.20 15-25 20/10A	500,000	EUR	503,118	0.35
AUSTRIA 1.50 16-47 20/02A	850,000	EUR	740,061	0.51
AUSTRIA 2.10 17-17 20/09A	200,000	EUR	173,063	0.12
AUSTRIA 2.40 13-34 23/05A	950,000	EUR	991,800	0.68
AUSTRIA 4.85 09-26 15/03A	500,000	EUR	569,288	0.39
AUSTRIA 6.25 97-27 15/07A	750,000	EUR	934,455	0.64
			<b>5,436,176</b>	<b>3.74</b>
<b>Belgium</b>				
BELGIUM 0.0000 20-27 22/10A	700,000	EUR	652,456	0.45
BELGIUM 0.1000 20-30 22/06A	1,600,000	EUR	1,409,064	0.97
BELGIUM 0.20 16-23 22/10A	760,000	EUR	757,078	0.52
BELGIUM 0.80 15-25 22/06A	850,000	EUR	844,717	0.58
BELGIUM 0.80 17-27 22/06A	800,000	EUR	780,832	0.54
BELGIUM 1.00 16-26 22/06A	300,000	EUR	298,230	0.21
BELGIUM 1.60 16-47 22/06A	600,000	EUR	492,537	0.34
BELGIUM 1.90 15-38 22/06A	160,000	EUR	150,497	0.10
BELGIUM 2.25 17-57 22/06A	150,000	EUR	138,165	0.10
BELGIUM 2.60 14-24 22/06A	700,000	EUR	725,991	0.50
BELGIUM 3.75 13-45 22/06A	500,000	EUR	602,888	0.42
BELGIUM 4.25 10-41 28/03A	500,000	EUR	629,018	0.43
BELGIUM 5.00 04-35 28/03A	1,000,000	EUR	1,312,575	0.90
			<b>8,794,048</b>	<b>6.06</b>
<b>Finland</b>				
FINLAND 0.000 20-30 15/09A	500,000	EUR	435,410	0.30
FINLAND 0.125 20-36 15/04A	300,000	EUR	230,616	0.16
FINLAND 0.50 16-26 15/04A	150,000	EUR	146,482	0.10
FINLAND 0.50 17-27 15/09A	450,000	EUR	432,182	0.30
FINLAND 0.875 15-25 15/09A	500,000	EUR	498,112	0.34
FINLAND 2.625 12-42 04/07A	350,000	EUR	372,074	0.26
			<b>2,114,876</b>	<b>1.46</b>
<b>France</b>				
FRANCE 0.0 18-24 25/03A	1,200,000	EUR	1,187,898	0.82
FRANCE 0.00 17-23 25/03A	1,600,000	EUR	1,598,288	1.10
FRANCE 0.00 19-25 25/03A	2,000,000	EUR	1,946,190	1.34
FRANCE 0.00 21-24 25/02A	1,000,000	EUR	991,270	0.68
FRANCE 0.00 21-31 25/11A	1,300,000	EUR	1,095,620	0.75
FRANCE 0.0000 19-29 25/11A	2,400,000	EUR	2,132,520	1.47
FRANCE 0.25 15-26 25/11A	2,100,000	EUR	2,009,322	1.38
FRANCE 0.5 18-29 25/05A	2,500,000	EUR	2,332,100	1.61
FRANCE 0.50 15-25 25/05A	1,000,000	EUR	985,055	0.68
FRANCE 0.50 15-26 25/05A	2,000,000	EUR	1,947,700	1.34
FRANCE 0.50 20-40 25/05A	500,000	EUR	367,335	0.25
FRANCE 0.75 17-28 25/05A	1,500,000	EUR	1,442,048	0.99
FRANCE 0.75 17-28 25/11A	1,500,000	EUR	1,431,802	0.99
FRANCE 1.00 15-25 25/11A	1,400,000	EUR	1,395,121	0.96
FRANCE 1.00 16-27 25/05A	1,250,000	EUR	1,231,944	0.85
FRANCE 1.25 16-36 25/05A	1,600,000	EUR	1,423,592	0.98
FRANCE 1.25 18-34 25/05A	1,000,000	EUR	912,810	0.63
FRANCE 1.50 15-31 25/05A	1,500,000	EUR	1,470,405	1.01
FRANCE 1.50 18-50 25/05A	1,200,000	EUR	975,216	0.67
FRANCE 1.75 13-24 25/11A	1,400,000	EUR	1,428,994	0.98
FRANCE 1.75 17-39 25/06A	1,100,000	EUR	1,029,050	0.71

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Cleome Index Euro Government Bonds

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
FRANCE 2.50 13-30 25/05A	1,000,000	EUR	1,066,195	0.73
FRANCE 3.25 12-45 25/05A	1,950,000	EUR	2,243,582	1.54
FRANCE 4.00 09-60 25/04A	975,000	EUR	1,310,878	0.90
FRANCE 4.75 04-35 25/04A	1,900,000	EUR	2,464,015	1.70
			<b>36,418,950</b>	<b>25.08</b>
<b>Germany</b>				
ALLEMAGNE 0.25 17-27 15/02A	1,400,000	EUR	1,356,117	0.93
BUNDESREPUB. DE 0.0000 19-29 15/08A	1,600,000	EUR	1,475,256	1.02
GERMANY 0.00 16-26 15/08U	1,000,000	EUR	963,685	0.66
GERMANY 0.00 20-30 15/02A	3,000,000	EUR	2,744,880	1.89
GERMANY 0.00 20-35 15/05A	500,000	EUR	411,540	0.28
GERMANY 0.00 21-31 15/02A	200,000	EUR	179,738	0.12
GERMANY 0.00 21-50 15/08A	500,000	EUR	321,878	0.22
GERMANY 0.50 17-27 15/08A	1,800,000	EUR	1,753,713	1.21
GERMANY 1.00 15-25 15/08A	1,900,000	EUR	1,910,564	1.32
GERMANY 1.25 17-48 15/08A	400,000	EUR	370,134	0.25
GERMANY 1.50 13-23 15/05U	1,700,000	EUR	1,718,326	1.18
GERMANY 1.50 14-24 15/05A	2,500,000	EUR	2,543,638	1.75
GERMANY 1.75 14-24 15/02A	2,500,000	EUR	2,551,675	1.76
GERMANY 2.50 12-44 04/07A	1,850,000	EUR	2,163,788	1.49
GERMANY 2.50 14-46 15/08A	500,000	EUR	592,060	0.41
GERMANY 4.00 05-37 04/01A	1,000,000	EUR	1,316,365	0.91
GERMANY 4.25 07-39 04/07A	350,000	EUR	487,811	0.34
GERMANY 4.75 08-40 04/07A	550,000	EUR	818,142	0.56
GERMANY 4.75 98-28 04/07A	1,700,000	EUR	2,064,148	1.42
			<b>25,743,458</b>	<b>17.73</b>
<b>Ireland</b>				
IRELAND 0.20 20-27 15/05A	250,000	EUR	237,029	0.16
IRELAND 0.90 18-28 15/05A	200,000	EUR	193,609	0.13
IRELAND 1.10 19-29 16/01A	200,000	EUR	194,312	0.13
IRELAND 1.50 19-50 15/05A	200,000	EUR	161,029	0.11
IRELAND 1.70 17-37 15/05A	400,000	EUR	376,048	0.26
IRELAND 2.00 15-45 18/02A	200,000	EUR	186,719	0.13
IRELAND 2.40 14-30 15/05A	820,000	EUR	868,101	0.60
IRELAND 3.40 14-24 18/03A	350,000	EUR	366,420	0.25
IRELAND 3.90 13-23 20/03A	300,000	EUR	307,932	0.21
IRELAND 5.40 09-25 13/03A	300,000	EUR	335,488	0.23
			<b>3,226,687</b>	<b>2.22</b>
<b>Italy</b>				
BUONI POLIENNAL 0.8500 19-27 15/01S	2,400,000	EUR	2,251,644	1.55
ITALY 0.6 21-31 01/08S	1,900,000	EUR	1,518,803	1.05
ITALY 1.50 15-25 01/06S	1,700,000	EUR	1,685,210	1.16
ITALY 1.75 19-24 01/07S	1,000,000	EUR	1,007,050	0.69
ITALY 2.05 17-27 01/08S	700,000	EUR	687,530	0.47
ITALY 2.20 17-27 01/06S	700,000	EUR	694,491	0.48
ITALY 2.50 14-24 01/12S	1,000,000	EUR	1,020,730	0.70
ITALY 2.80 16-67 01/03S	1,300,000	EUR	1,052,662	0.72
ITALY 3.45 17-48 01/03S	1,600,000	EUR	1,576,408	1.09
ITALY 3.50 14-30 01/03S	2,800,000	EUR	2,926,784	2.02
ITALY 3.75 14-24 01/09S	1,000,000	EUR	1,048,760	0.72
ITALY 4.00 05-37 01/02S	1,500,000	EUR	1,601,512	1.10
ITALY 4.50 13-24 01/03S	1,000,000	EUR	1,054,775	0.73
ITALY 4.75 13-28 01/09S	1,750,000	EUR	1,954,881	1.35
ITALY 5.00 03-34 01/08S	600,000	EUR	697,527	0.48
ITALY 5.00 07-39 01/08S	550,000	EUR	658,105	0.45
ITALY 5.00 09-25 01/03S	1,210,000	EUR	1,315,203	0.91
ITALY 5.00 09-40 01/09S	1,800,000	EUR	2,161,953	1.49
ITALY 5.25 98-29 01/11S	1,000,000	EUR	1,164,155	0.80
ITALY 5.75 02-33 01/02S	300,000	EUR	365,518	0.25

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Cleome Index Euro Government Bonds

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
ITALY 7.25 96-26 01/11S	900,000	EUR	1,091,318	0.75
ITALY BTP 6.50 97-27 01/11S	1,000,000	EUR	1,206,825	0.83
REPUBLIQUE ITALIENNE 0.00 21-26 01/08S	1,100,000	EUR	1,006,164	0.69
			<b>29,748,008</b>	<b>20.48</b>
<b>Netherlands</b>				
NETHERLANDS 0.00 17-24 15/01U	650,000	EUR	645,297	0.44
NETHERLANDS 0.00 20-30 15/07A	200,000	EUR	177,279	0.12
NETHERLANDS 0.25 15-25 15/07A	750,000	EUR	734,689	0.51
NETHERLANDS 0.25 19-29 14/02A	1,200,000	EUR	1,105,902	0.76
NETHERLANDS 0.50 16-26 15/07A	700,000	EUR	683,994	0.47
NETHERLANDS 0.50 19-40 15/01A	200,000	EUR	157,265	0.11
NETHERLANDS 0.75 17-27 15/07A	650,000	EUR	635,359	0.44
NETHERLANDS 1.75 13-23 15/07A	1,350,000	EUR	1,367,516	0.94
NETHERLANDS 2.75 14-47 15/01A	550,000	EUR	644,650	0.44
NETHERLANDS 3.75 10-42 15/01A	1,200,000	EUR	1,548,990	1.07
			<b>7,700,941</b>	<b>5.30</b>
<b>Portugal</b>				
PORTUGAL 0.30 21-31 17/10A	650,000	EUR	543,514	0.37
PORTUGAL 2.125 18-28 17/10A	550,000	EUR	561,456	0.39
PORTUGAL 2.25 18-34 18/04A	100,000	EUR	98,206	0.07
PORTUGAL 2.875 15-25 15/10A	500,000	EUR	526,748	0.36
PORTUGAL 4.10 06-37 15/04A	350,000	EUR	413,898	0.29
PORTUGAL 4.10 15-45 15/02A	200,000	EUR	239,806	0.17
PORTUGAL 4.125 17-27 14/04A	100,000	EUR	111,778	0.08
PORTUGAL 5.65 13-24 15/02A	550,000	EUR	591,308	0.41
			<b>3,086,714</b>	<b>2.13</b>
<b>Spain</b>				
SPAIN 0.35 18-23 30/07A	950,000	EUR	946,889	0.65
SPAIN 0.5 21-31 31/10A	1,700,000	EUR	1,439,322	0.99
SPAIN 0.80 20-27 30/07A	800,000	EUR	764,364	0.53
SPAIN 1.40 18-28 30/07A	700,000	EUR	681,919	0.47
SPAIN 1.45 17-27 31/10A	950,000	EUR	935,213	0.64
SPAIN 1.50 17-27 30/04A	500,000	EUR	496,362	0.34
SPAIN 1.85 19-35 05/03A	950,000	EUR	867,355	0.60
SPAIN 1.95 15-30 30/07A	1,650,000	EUR	1,629,152	1.12
SPAIN 2.15 15-25 31/10A	2,300,000	EUR	2,361,548	1.63
SPAIN 2.35 17-33 30/07A	300,000	EUR	296,234	0.20
SPAIN 2.90 16-46 31/10A	1,200,000	EUR	1,193,868	0.82
SPAIN 3.45 16-66 30/07A	700,000	EUR	736,869	0.51
SPAIN 3.80 14-24 30/04A	1,900,000	EUR	1,997,679	1.38
SPAIN 4.20 05-37 31/01A	1,750,000	EUR	2,075,194	1.43
SPAIN 4.40 13-23 31/10A	1,150,000	EUR	1,204,154	0.83
SPAIN 4.70 09-41 30/07A	370,000	EUR	473,572	0.33
SPAIN 5.15 13-28 31/10A	1,000,000	EUR	1,193,150	0.82
SPAIN 5.15 13-44 31/10A	200,000	EUR	274,956	0.19
SPAIN 5.90 11-26 30/07A	1,500,000	EUR	1,760,302	1.21
			<b>21,328,102</b>	<b>14.69</b>
<b>Total bonds</b>			<b>143,597,960</b>	<b>98.88</b>
<b>Total transferable securities admitted to an official stock exchange listing or dealt in another regulated market</b>			<b>143,597,960</b>	<b>98.88</b>
<b>Total investment portfolio</b>			<b>143,597,960</b>	<b>98.88</b>
Acquisition cost			166,624,332	

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

Geographical and economic breakdown of investments as at June 30, 2022

**Geographical breakdown (in % of net assets)**

France	25.08
Italy	20.48
Germany	17.73
Spain	14.69
Belgium	6.06
Netherlands	5.30
Austria	3.74
Ireland	2.22
Portugal	2.13
Finland	1.46
	<b>98.88</b>

**Economic breakdown (in % of net assets)**

Bonds of States, Provinces and municipalities	98.57
Non classifiable Institutions	0.31
	<b>98.88</b>



Cleome Index Euro Long Term Bonds

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
<b>Transferable securities admitted to an official stock exchange listing or dealt in another regulated market</b>				
<b>Bonds</b>				
<b>Austria</b>				
AUSTRIA 0.00 20-40 20/10A	80,000	EUR	53,269	0.57
AUSTRIA 2.10 17-17 20/09A	10,000	EUR	8,653	0.09
AUSTRIA 2.40 13-34 23/05A	40,000	EUR	41,760	0.44
AUSTRIA 3.15 12-44 20/06A	30,000	EUR	35,090	0.37
AUSTRIA 3.80 12-62 26/01A	130,000	EUR	177,960	1.89
AUSTRIA 4.15 06-37 15/03A	40,000	EUR	50,233	0.53
REPUBLIC OF AUS 0.2500 21-36 20/10A	25,000	EUR	19,254	0.20
			<b>386,219</b>	<b>4.10</b>
<b>Belgium</b>				
BELGIUM 0.4000 20-40 22/06A	120,000	EUR	84,466	0.90
BELGIUM 1.60 16-47 22/06A	110,000	EUR	90,298	0.96
BELGIUM 2.15 16-66 22/06A	80,000	EUR	70,615	0.75
BELGIUM 3.75 13-45 22/06A	90,000	EUR	108,520	1.15
BELGIUM 4.25 10-41 28/03A	130,000	EUR	163,545	1.74
BELGIUM 5.00 04-35 28/03A	150,000	EUR	196,886	2.09
			<b>714,330</b>	<b>7.58</b>
<b>Finland</b>				
FINLAND 0.125 20-36 15/04A	70,000	EUR	53,810	0.57
FINLAND 1.375 17-47 15/04A	80,000	EUR	68,403	0.73
			<b>122,213</b>	<b>1.30</b>
<b>France</b>				
FRANCE 1.25 18-34 25/05A	395,000	EUR	360,560	3.83
FRANCE 1.50 18-50 25/05A	230,000	EUR	186,916	1.98
FRANCE 1.75 15-66 25/05A	115,000	EUR	91,980	0.98
FRANCE 1.75 17-39 25/06A	430,000	EUR	402,265	4.27
FRANCE 2.00 17-48 25/05A	115,000	EUR	105,867	1.12
FRANCE 3.25 12-45 25/05A	150,000	EUR	172,583	1.83
FRANCE 4.00 04-55 25/04A	115,000	EUR	152,276	1.62
FRANCE 4.00 09-60 25/04A	135,000	EUR	181,506	1.93
FRANCE 4.50 09-41 25/04A	270,000	EUR	356,446	3.78
FRANCE 5.75 00-32 25/10A	255,000	EUR	346,437	3.68
FRANCE ZCP 290420	140,000	EUR	89,670	0.95
			<b>2,446,506</b>	<b>25.96</b>
<b>Germany</b>				
GERMANY 0.00 19-50 15/08U	100,000	EUR	64,159	0.68
GERMANY 0.00 20-35 15/05A	20,000	EUR	16,462	0.17
GERMANY 0.00 21-52 15/08A	100,000	EUR	61,820	0.66
GERMANY 1.25 17-48 15/08A	145,000	EUR	134,174	1.42
GERMANY 2.50 12-44 04/07A	220,000	EUR	257,315	2.73
GERMANY 2.50 14-46 15/08A	200,000	EUR	236,824	2.51
GERMANY 4.00 05-37 04/01A	230,000	EUR	302,764	3.21
GERMANY 4.25 07-39 04/07A	145,000	EUR	202,093	2.14
GERMANY 4.75 03-34 04/07A	180,000	EUR	245,863	2.61
			<b>1,521,474</b>	<b>16.14</b>
<b>Ireland</b>				
IRELAND 1.30 18-33 15/05A	20,000	EUR	18,595	0.20
IRELAND 1.50 19-50 15/05A	50,000	EUR	40,257	0.43
IRELAND 1.70 17-37 15/05A	100,000	EUR	94,012	1.00
IRELAND 2.00 15-45 18/02A	40,000	EUR	37,344	0.40
			<b>190,208</b>	<b>2.02</b>
<b>Italy</b>				
BUONI POLIENNAL 3.8500 18-49 01/09S	170,000	EUR	177,785	1.89
ITALY 1.80 20-41 01/03S	115,000	EUR	88,306	0.94
ITALY 2.80 16-67 01/03S	195,000	EUR	157,899	1.68
ITALY 3.25 14-46 01/09S	195,000	EUR	187,041	1.98

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, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
ITALY 3.45 17-48 01/03S	130,000	EUR	128,083	1.36
ITALY 4.00 05-37 01/02S	300,000	EUR	320,302	3.40
ITALY 5.00 03-34 01/08S	165,000	EUR	191,820	2.04
ITALY 5.00 07-39 01/08S	365,000	EUR	436,743	4.63
ITALY 5.00 09-40 01/09S	170,000	EUR	204,184	2.17
			<b>1,892,163</b>	<b>20.08</b>
<b>Netherlands</b>				
NETHERLANDS 0.00 20-52 15/01A	90,000	EUR	52,037	0.55
NETHERLANDS 0.50 19-40 15/01A	155,000	EUR	121,880	1.29
NETHERLANDS 2.50 12-33 15/01A	160,000	EUR	172,152	1.83
NETHERLANDS 2.75 14-47 15/01A	85,000	EUR	99,628	1.06
NETHERLANDS 4.00 05-37 15/01A	125,000	EUR	158,491	1.68
			<b>604,188</b>	<b>6.41</b>
<b>Portugal</b>				
PORTUGAL 1.00 21-52 12/04A	20,000	EUR	11,944	0.13
PORTUGAL 2.25 18-34 18/04A	20,000	EUR	19,641	0.21
PORTUGAL 4.10 06-37 15/04A	105,000	EUR	124,169	1.32
PORTUGAL 4.10 15-45 15/02A	15,000	EUR	17,985	0.19
			<b>173,739</b>	<b>1.84</b>
<b>Spain</b>				
SPAIN 1.85 19-35 05/03A	70,000	EUR	63,910	0.68
SPAIN 2.70 18-48 31/10A	105,000	EUR	99,866	1.06
SPAIN 2.90 16-46 31/10A	140,000	EUR	139,285	1.48
SPAIN 3.45 16-66 30/07A	180,000	EUR	189,481	2.01
SPAIN 4.20 05-37 31/01A	160,000	EUR	189,732	2.01
SPAIN 4.70 09-41 30/07A	180,000	EUR	230,386	2.44
SPAIN 4.90 07-40 30/07A	235,000	EUR	306,448	3.25
SPAIN 5.15 13-44 31/10A	40,000	EUR	54,991	0.58
			<b>1,274,099</b>	<b>13.52</b>
<b>Total bonds</b>			<b>9,325,139</b>	<b>98.95</b>
<b>Total transferable securities admitted to an official stock exchange listing or dealt in another regulated market</b>			<b>9,325,139</b>	<b>98.95</b>
<b>Total investment portfolio</b>			<b>9,325,139</b>	<b>98.95</b>
Acquisition cost			11,728,242	



Cleome Index Euro Long Term Bonds

Geographical and economic breakdown of investments as at June 30, 2022

**Geographical breakdown (in % of net assets)**

France	25.96
Italy	20.08
Germany	16.14
Spain	13.52
Belgium	7.58
Netherlands	6.41
Austria	4.10
Ireland	2.02
Portugal	1.84
Finland	1.30
	<b>98.95</b>

**Economic breakdown (in % of net assets)**

Bonds of States, Provinces and municipalities	98.30
Non classifiable Institutions	0.66
	<b>98.95</b>



## Cleome Index Euro Short Term Bonds

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
<b>Transferable securities admitted to an official stock exchange listing or dealt in another regulated market</b>				
<b>Bonds</b>				
<b>Austria</b>				
AUSTRIA 0.00 16-23 15/07U	700,000	EUR	696,594	0.67
AUSTRIA 1.65 14-24 21/10A	1,200,000	EUR	1,225,368	1.18
AUSTRIA 1.75 13-23 20/10A	800,000	EUR	814,336	0.79
REPUBLIC OF AUS 0.0000 19-24 15/07A	800,000	EUR	790,184	0.76
			<b>3,526,482</b>	<b>3.40</b>
<b>Belgium</b>				
BELGIUM 0.20 16-23 22/10A	1,700,000	EUR	1,693,464	1.63
BELGIUM 0.50 17-24 22/10A	1,000,000	EUR	992,980	0.96
BELGIUM 2.25 13-23 22/06A	1,900,000	EUR	1,932,480	1.86
			<b>4,618,924</b>	<b>4.46</b>
<b>Finland</b>				
FINLAND 0.00 16-23 15/09U	1,300,000	EUR	1,294,118	1.25
FINLAND 1.50 13-23 15/04A	500,000	EUR	504,702	0.49
			<b>1,798,820</b>	<b>1.74</b>
<b>France</b>				
FRANCE 0.0 18-24 25/03A	2,000,000	EUR	1,979,830	1.91
FRANCE 0.00 17-23 25/03A	2,000,000	EUR	1,997,860	1.93
FRANCE 0.00 19-25 25/03A	4,000,000	EUR	3,892,380	3.76
FRANCE 0.00 21-24 25/02A	2,700,000	EUR	2,676,429	2.58
FRANCE 0.50 15-25 25/05A	2,000,000	EUR	1,970,110	1.90
FRANCE 1.75 12-23 25/05A	3,000,000	EUR	3,038,880	2.93
FRANCE 1.75 13-24 25/11A	2,000,000	EUR	2,041,420	1.97
FRANCE 2.25 13-24 25/05A	2,500,000	EUR	2,572,462	2.48
FRANCE 4.25 06-23 25/10A	2,000,000	EUR	2,100,230	2.03
FRANCE 8.50 92-23 25/04A	1,400,000	EUR	1,493,422	1.44
FRANCE GOVERNMENT BOND 0.00 22-25 25/02A	1,500,000	EUR	1,460,865	1.41
			<b>25,223,888</b>	<b>24.34</b>
<b>Germany</b>				
GERMANY 0.00 19-24 18/10A	4,000,000	EUR	3,936,660	3.80
GERMANY 0.00 19-24 25/01A	3,500,000	EUR	3,469,638	3.35
GERMANY 1.50 13-23 15/02A	700,000	EUR	706,531	0.68
GERMANY 1.50 13-23 15/05U	6,000,000	EUR	6,064,680	5.85
GERMANY 1.75 14-24 15/02A	3,500,000	EUR	3,572,345	3.45
			<b>17,749,854</b>	<b>17.13</b>
<b>Ireland</b>				
IRELAND 3.90 13-23 20/03A	700,000	EUR	718,508	0.69
IRELAND 5.40 09-25 13/03A	1,000,000	EUR	1,118,295	1.08
			<b>1,836,803</b>	<b>1.77</b>
<b>Italy</b>				
ITALY 0.00 20-24 15/01S	4,400,000	EUR	4,321,086	4.17
ITALY 1.75 19-24 01/07S	2,600,000	EUR	2,618,330	2.53
ITALY 2.50 14-24 01/12S	5,000,000	EUR	5,103,650	4.93
ITALY 3.75 14-24 01/09S	3,000,000	EUR	3,146,280	3.04
ITALY 4.75 08-23 01/08S	3,000,000	EUR	3,127,290	3.02
ITALY 5.00 09-25 01/03S	2,500,000	EUR	2,717,362	2.62
ITALY BTP 0.95 16-23 15/03S	3,000,000	EUR	3,011,220	2.91
			<b>24,045,218</b>	<b>23.21</b>
<b>Luxembourg</b>				
BUNDSOBLIGATION 0.0 18-23 13/10A	4,700,000	EUR	4,680,754	4.52
			<b>4,680,754</b>	<b>4.52</b>
<b>Netherlands</b>				
NETHERLANDS 0.00 17-24 15/01U	3,000,000	EUR	2,978,295	2.87
NETHERLANDS 2.00 14-24 15/07A	600,000	EUR	616,053	0.59
			<b>3,594,348</b>	<b>3.47</b>
<b>Portugal</b>				
PORTUGAL 5.65 13-24 15/02A	1,200,000	EUR	1,290,126	1.25

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



Cleome Index Euro Short Term Bonds

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
			<b>1,290,126</b>	<b>1.25</b>
<b>Spain</b>				
SPAIN 0.00 20-25 31/01U	2,000,000	EUR	1,939,330	1.87
SPAIN 0.00 21-24 31/05A	1,500,000	EUR	1,473,555	1.42
SPAIN 0.25 19-24 30/07A	2,000,000	EUR	1,969,150	1.90
SPAIN 0.35 18-23 30/07A	1,500,000	EUR	1,495,088	1.44
SPAIN 1.60 15-25 30/04A	300,000	EUR	302,823	0.29
SPAIN 2.75 14-24 31/10A	2,000,000	EUR	2,078,510	2.01
SPAIN 3.80 14-24 30/04A	1,500,000	EUR	1,577,115	1.52
SPAIN 4.40 13-23 31/10A	1,500,000	EUR	1,570,635	1.52
SPAIN 4.80 08-24 31/01A	1,750,000	EUR	1,857,511	1.79
			<b>14,263,717</b>	<b>13.77</b>
<b>Total bonds</b>			<b>102,628,934</b>	<b>99.04</b>
<b>Total transferable securities admitted to an official stock exchange listing or dealt in another regulated market</b>			<b>102,628,934</b>	<b>99.04</b>
<b>Total investment portfolio</b>			<b>102,628,934</b>	<b>99.04</b>
Acquisition cost			106,641,368	



Cleome Index Euro Short Term Bonds

Geographical and economic breakdown of investments as at June 30, 2022

**Geographical breakdown (in % of net assets)**

France	24.34
Italy	23.21
Germany	17.13
Spain	13.77
Luxembourg	4.52
Belgium	4.46
Netherlands	3.47
Austria	3.40
Ireland	1.77
Finland	1.74
Portugal	1.25
	<b>99.04</b>

**Economic breakdown (in % of net assets)**

Bonds of States, Provinces and municipalities	99.04
	<b>99.04</b>



## Cleome Index Europe Equities

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
<b>Transferable securities admitted to an official stock exchange listing or dealt in another regulated market</b>				
<b>Shares</b>				
<b>Austria</b>				
ERSTE GROUP BANK AG	35,537	EUR	859,995	0.09
OMV AG	9,769	EUR	437,260	0.04
VERBUND AG	11,509	EUR	1,074,365	0.11
VOESTALPINE AG	8,743	EUR	177,308	0.02
			<b>2,548,928</b>	<b>0.26</b>
<b>Belgium</b>				
AGEAS NOM	19,813	EUR	831,750	0.09
ANHEUSER-BUSCH INBEV	114,251	EUR	5,867,931	0.60
ELIA SYSTEM OPERATOR SA	11,548	EUR	1,561,290	0.16
GROUPE BRUXELLES LAMBERT GBL	8,282	EUR	659,910	0.07
KBC GROUPE SA	25,141	EUR	1,346,049	0.14
SOFINA SA	1,341	EUR	261,495	0.03
SOLVAY	4,864	EUR	376,084	0.04
UCB	15,432	EUR	1,244,436	0.13
UMICORE SA	28,151	EUR	937,991	0.10
			<b>13,086,936</b>	<b>1.35</b>
<b>Denmark</b>				
A.P. MOELLER-MAERSK -A-	448	DKK	984,960	0.10
A.P. MOELLER-MAERSK A/S -B-	790	DKK	1,758,648	0.18
CARLSBERG AS -B-	14,216	DKK	1,728,099	0.18
CHRISTIAN HANSEN	12,701	DKK	882,297	0.09
COLOPLAST -B-	10,363	DKK	1,126,508	0.12
DANSKE BANK	67,276	DKK	907,369	0.09
DEMANT A/S	9,753	DKK	349,246	0.04
DSV A/S	21,688	DKK	2,890,703	0.30
GENMAB AS	7,781	DKK	2,403,361	0.25
GN GREAT NORDIC	5,847	DKK	195,538	0.02
NOVO NORDISK	202,333	DKK	21,417,781	2.20
NOVOZYMES -B-	29,462	DKK	1,687,697	0.17
PANDORA	9,603	DKK	576,569	0.06
ROCKWOOL INT SHS -B-	1,085	DKK	233,074	0.02
TRYG A/S	15,751	DKK	337,507	0.03
VESTAS WIND SYSTEMS - BEARER AND/OR SHS	129,203	DKK	2,604,335	0.27
			<b>40,083,692</b>	<b>4.12</b>
<b>Finland</b>				
ELISA CORPORATION -A-	9,567	EUR	512,983	0.05
FORTUM CORP	12,558	EUR	179,768	0.02
KESKO CORP	32,564	EUR	733,016	0.08
KONE -B-	41,209	EUR	1,869,240	0.19
NESTE	42,714	EUR	1,804,239	0.19
NOKIA OYJ	668,661	EUR	2,968,521	0.31
NORDEA BANK	387,429	SEK	3,254,749	0.33
ORION CORPORATION (NEW) -B-	8,894	EUR	378,884	0.04
SAMPO OYJ -A-	59,106	EUR	2,454,081	0.25
STORA ENSO -R-	109,163	EUR	1,633,624	0.17
UPM KYMMENE CORP	82,288	EUR	2,387,175	0.25
WARTSILA CORPORATION -B-	57,546	EUR	427,567	0.04
			<b>18,603,847</b>	<b>1.91</b>
<b>France</b>				
ACCOR SA	18,580	EUR	479,921	0.05
AEROPORTS DE PARIS-ADP-	4,456	EUR	538,508	0.06
AIR LIQUIDE SA	62,853	EUR	8,052,726	0.83
ALSTOM SA	45,108	EUR	973,882	0.10
AMUNDI SA	4,001	EUR	208,852	0.02
ARKEMA SA	9,667	EUR	820,922	0.08

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, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
AXA SA	238,708	EUR	5,170,415	0.53
BIOMERIEUX SA	4,376	EUR	407,843	0.04
BNP PARIBAS SA	138,274	EUR	6,272,800	0.65
BOLLORE INVESTISSEMENT	159,952	EUR	706,988	0.07
BOUYGUES SA	32,939	EUR	967,089	0.10
BUREAU VERITAS SA	34,538	EUR	844,454	0.09
CAPGEMINI SE	20,697	EUR	3,382,925	0.35
CARREFOUR SA	99,016	EUR	1,671,885	0.17
CIE DE SAINT-GOBAIN	74,632	EUR	3,055,807	0.31
CIE GENERALE DES ETABLISSEMENTS MICHELIN	75,347	EUR	1,957,138	0.20
COVIVIO SA	5,954	EUR	315,264	0.03
CREDIT AGRICOLE SA	93,032	EUR	812,262	0.08
DANONE SA	92,008	EUR	4,900,346	0.50
DASSAULT SYST.	78,621	EUR	2,760,776	0.28
EDENRED SA	34,106	EUR	1,533,747	0.16
EDF SA	76,391	EUR	596,308	0.06
EIFFAGE	15,556	EUR	1,335,949	0.14
ENGIE SA	197,939	EUR	2,170,599	0.22
ESSILORLUXOTTICA SA	33,821	EUR	4,833,021	0.50
GECINA	3,788	EUR	337,132	0.03
GETLINK ACT	101,929	EUR	1,715,465	0.18
HERMES INTERNATIONAL SA	3,743	EUR	3,993,781	0.41
IPSEN	8,667	EUR	780,463	0.08
KERING	8,457	EUR	4,144,776	0.43
KLEPIERRE SA	36,686	EUR	673,555	0.07
LEGRAND SA	39,987	EUR	2,817,484	0.29
L'OREAL SA	27,452	EUR	9,039,944	0.93
LVMH MOET HENNESSY LOUIS VUITTON SE	32,580	EUR	18,951,786	1.95
ORANGE	280,101	EUR	3,142,733	0.32
PERNOD RICARD SA	28,823	EUR	5,052,672	0.52
PUBLICIS GROUPE	30,683	EUR	1,431,669	0.15
REMY COINTREAU	3,418	EUR	569,781	0.06
RENAULT SA	28,505	EUR	678,134	0.07
SANOFI	142,590	EUR	13,737,121	1.41
SARTORIUS STEDIM BIOTECH	3,816	EUR	1,142,129	0.12
SCHNEIDER ELECTRIC SE	71,107	EUR	8,027,980	0.83
SOCIETE GENERALE SA	121,062	EUR	2,528,985	0.26
SODEXO SA	9,747	EUR	653,634	0.07
TELEPERFORMANCE SE	6,434	EUR	1,887,092	0.19
TOTALENERGIESSE	291,789	EUR	14,697,412	1.51
UBISOFT ENTERTAINMENT	11,224	EUR	470,286	0.05
UNIBAIL RODAMCO	15,346	EUR	746,583	0.08
VALEO SA	17,617	EUR	324,593	0.03
VEOLIA ENVIRONNEMENT SA	53,917	EUR	1,255,727	0.13
VINCI SA	67,505	EUR	5,735,225	0.59
VIVENDI SA	109,660	EUR	1,063,263	0.11
WENDEL SA	1,723	EUR	137,409	0.01
WORLDLINE SA	23,354	EUR	826,265	0.08
			<b>161,333,506</b>	<b>16.59</b>
<b>Germany</b>				
ADIDAS AG NAMEN AKT	19,055	EUR	3,215,722	0.33
ALLIANZ SE REG SHS	49,723	EUR	9,055,553	0.93
BASF SE REG SHS	120,849	EUR	5,018,255	0.52
BECHTLE	8,388	EUR	327,216	0.03
BEIERSDORF AG	16,772	EUR	1,634,935	0.17
BMW AG	51,401	EUR	3,775,917	0.39
BMW VORZUG - STIMMRECHTSLOS	17,339	EUR	1,172,116	0.12
BRENNTAG - NAMEN AKT	30,339	EUR	1,884,052	0.19

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, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
CARL ZEISS MEDITEC AG	4,224	EUR	481,114	0.05
COMMERZBK	181,637	EUR	1,214,425	0.12
CONTINENTAL AG	14,410	EUR	958,265	0.10
COVESTRO AG	22,595	EUR	745,183	0.08
DAIMLER AG NAMEN-AKT	108,055	EUR	5,966,797	0.61
DELIVERY HERO	14,275	EUR	510,617	0.05
DEUTSCHE BANK AG REG SHS	291,821	EUR	2,427,367	0.25
DEUTSCHE BOERSE AG REG SHS	25,772	EUR	4,113,211	0.42
DEUTSCHE POST AG REG SHS	115,892	EUR	4,141,980	0.43
DEUTSCHE TELEKOM AG REG SHS	414,029	EUR	7,844,193	0.81
E.ON SE	291,352	EUR	2,333,147	0.24
EVONIK INDUSTRIES	37,573	EUR	764,986	0.08
FRESENIUS MEDICAL CARE AG & CO KGAA	25,002	EUR	1,190,845	0.12
FRESENIUS SE	51,757	EUR	1,495,777	0.15
GEA GROUP AG	27,589	EUR	907,402	0.09
HANNOVER RUECK SE	7,426	EUR	1,028,501	0.11
HELLOFRESH SE	16,732	EUR	516,182	0.05
HENKEL AG & CO KGAA	6,924	EUR	404,362	0.04
HENKEL AG & CO KGAA	27,045	EUR	1,589,705	0.16
INFINEON TECHNOLOGIES REG SHS	164,204	EUR	3,791,470	0.39
KION GROUP AG	8,052	EUR	318,779	0.03
KNORR-BREMSE - BEARER SHS	8,444	EUR	459,522	0.05
LEG IMMOBILIEN - NAMEN AKT	7,707	EUR	609,778	0.06
MERCK KGAA	18,454	EUR	2,971,094	0.31
MTU AERO ENGINES HOLDING AG	8,697	EUR	1,510,669	0.16
MUENCHENER RUECKVERSICHERUNGS AG REG SHS	17,056	EUR	3,823,955	0.39
NEMETSCHEK	7,871	EUR	454,629	0.05
PUMA AG	9,027	EUR	567,257	0.06
RATIONAL NAMEN	592	EUR	328,264	0.03
SAP AG	121,275	EUR	10,542,436	1.08
SARTORIUS VORZ.OHNE STIMMRECHT.	3,741	EUR	1,247,249	0.13
SCOUT24	8,503	EUR	416,562	0.04
SIEMENS AG REG	98,732	EUR	9,585,890	0.99
SIEMENS ENERGY - REGISTERED SHS	84,548	EUR	1,182,404	0.12
SIEMENS HEALTHINEERS	37,738	EUR	1,829,916	0.19
SYMRISE AG	16,947	EUR	1,759,946	0.18
TELEFONICA NAMEN AKT	318,998	EUR	874,055	0.09
UNITED INTERNET AG REG SHS	5,498	EUR	149,711	0.02
VOLKSWAGEN AG	2,750	EUR	478,225	0.05
VOLKSWAGEN AG VORZ.AKT	23,092	EUR	2,942,383	0.30
VONOVIA SE	76,415	EUR	2,246,601	0.23
ZALANDO SE	18,949	EUR	472,967	0.05
			<b>113,281,587</b>	<b>11.65</b>
<b>Ireland</b>				
CRH PLC	75,045	EUR	2,476,485	0.25
DCC PLC	18,047	GBP	1,068,815	0.11
FLUTTER ENTERTAINMENT PLC	18,259	EUR	1,761,628	0.18
KERRY GROUP -A-	19,795	EUR	1,808,075	0.19
KINGSPAN GROUP	25,473	EUR	1,462,150	0.15
SMURFIT KAPPA PLC	28,329	EUR	908,794	0.09
			<b>9,485,947</b>	<b>0.98</b>
<b>Isle of Man</b>				
ENTAIN PLC	65,657	GBP	949,616	0.10
			<b>949,616</b>	<b>0.10</b>
<b>Italy</b>				
AMPLIFON SPA	13,485	EUR	394,436	0.04
ASSICURAZIONI GENERALI SPA	143,026	EUR	2,177,571	0.22
DIASORIN	2,433	EUR	304,612	0.03
ENEL SPA	864,886	EUR	4,514,705	0.46

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Cleome Index Europe Equities

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
ENI SPA	262,421	EUR	2,972,705	0.31
FINECOBANK	22,804	EUR	260,422	0.03
INFRASTRUTTURE WIRELESS ITALIANE SPA	24,589	EUR	238,120	0.02
INTESA SANPAOLO	1,770,746	EUR	3,151,928	0.32
MEDIOBANCA	41,096	EUR	339,371	0.03
NEXI SPA	42,424	EUR	335,319	0.03
POSTE ITALIANE SPA	37,014	EUR	329,869	0.03
PRYSMIAN SPA	50,807	EUR	1,331,651	0.14
RECORDATI SPA	10,506	EUR	436,104	0.04
SNAM SPA	340,959	EUR	1,704,454	0.18
TELECOM ITALIA	316,412	EUR	79,008	0.01
TERNA SPA	265,785	EUR	1,990,198	0.20
UNICREDIT SPA REGS	276,615	EUR	2,507,515	0.26
			<b>23,067,988</b>	<b>2.37</b>
<b>Jersey</b>				
FERGUSON NEWCO PLC	35,054	GBP	3,741,591	0.38
WPP PLC	182,101	GBP	1,744,429	0.18
			<b>5,486,020</b>	<b>0.56</b>
<b>Luxembourg</b>				
ARCELORMITTAL SA	11,886	EUR	255,668	0.03
AROUNDTOWN SA	116,946	EUR	354,697	0.04
CNH INDUSTRIAL NV	172,938	EUR	1,905,777	0.20
EUROFINS SCIENTIFIC SE	15,611	EUR	1,172,074	0.12
LA FRANCAISE DES JEUX SA	9,091	EUR	300,185	0.03
MONCLER SPA	18,151	EUR	742,920	0.08
ORSTED	22,949	DKK	2,289,453	0.24
TENARIS SA - REG.SHS	82,698	EUR	1,014,704	0.10
			<b>8,035,478</b>	<b>0.83</b>
<b>Netherlands</b>				
ABN AMRO GROUP DEP RECEIPT	51,470	EUR	551,501	0.06
ADYEN --- PARTS SOCIALES	2,527	EUR	3,507,476	0.36
AEGON NV	373,131	EUR	1,540,285	0.16
AKZO NOBEL NV	25,554	EUR	1,600,191	0.16
ARGENX SE	6,454	EUR	2,307,305	0.24
ASM INTERNATIONAL NV	6,173	EUR	1,472,878	0.15
ASML HOLDING NV	46,928	EUR	21,392,129	2.20
DAVIDE CAMPARI-MILANO N.V.	105,402	EUR	1,057,709	0.11
DSM KONINKLIJKE	20,021	EUR	2,744,879	0.28
EURONEXT NV	7,569	EUR	589,625	0.06
EXOR REG	11,635	EUR	692,050	0.07
FERRARI NV	12,777	EUR	2,238,530	0.23
HEINEKEN HOLDING	17,032	EUR	1,182,872	0.12
HEINEKEN NV	37,920	EUR	3,299,040	0.34
IMCD	11,716	EUR	1,534,210	0.16
ING GROUP NV	466,986	EUR	4,404,145	0.45
JUST EAT TAKEAWAY.COM N.V	12,439	EUR	187,406	0.02
KONINKLIJKE AHOLD DELHAIZE NV	131,487	EUR	3,268,767	0.34
KONINKLIJKE KPN NV	439,694	EUR	1,495,399	0.15
NN GROUP NV	43,287	EUR	1,876,059	0.19
PROSUS NV	95,748	EUR	5,982,335	0.62
QIAGEN REGD EUR	35,077	EUR	1,567,942	0.16
RANDSTAD BR	13,230	EUR	611,226	0.06
ROYAL PHILIPS NV	101,189	EUR	2,079,940	0.21
STELLANTIS N.V.-BEARER & REGISTERED SHS	306,757	EUR	3,617,279	0.37
STMICROELECTRONICS NV	91,103	EUR	2,733,090	0.28
WOLTERS KLUWER NV	34,147	EUR	3,160,646	0.33
			<b>76,694,914</b>	<b>7.89</b>
<b>Norway</b>				
AKER BP ASA	28,983	NOK	959,951	0.10

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Cleome Index Europe Equities

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
AKER BP SHS	50,125	NOK	1,660,197	0.17
DNB BK ASA	82,366	NOK	1,407,887	0.14
EQUINOR ASA	140,717	NOK	4,666,839	0.48
MOWI ASA	69,505	NOK	1,508,031	0.16
NORSK HYDRO ASA	277,928	NOK	1,484,256	0.15
ORKLA ASA	102,783	NOK	783,355	0.08
TELENOR ASA	16,798	NOK	213,050	0.02
YARA INTERNATIONAL ASA	18,261	NOK	727,700	0.07
			<b>13,411,266</b>	<b>1.38</b>
<b>Portugal</b>				
BANCO ESPIRIT SANTO	548,704	EUR	0	0.00
EDP-ENERGIAS DE PORTUGAL SA - REG.SHS	290,296	EUR	1,292,398	0.13
GALP ENERGIA SA REG SHS -B-	28,016	EUR	313,359	0.03
JERONIMO MARTINS SGPS SA	46,267	EUR	959,578	0.10
			<b>2,565,335</b>	<b>0.26</b>
<b>Spain</b>				
ACS	26,989	EUR	624,256	0.06
AENA SME SA	8,111	EUR	983,459	0.10
AMADEUS IT GROUP SA -A-	50,863	EUR	2,703,877	0.28
BANCO BILBAO VIZCAYA ARGENTARIA SA	772,237	EUR	3,344,172	0.34
BANCO SANTANDER SA REG SHS	2,034,336	EUR	5,468,295	0.56
CAIXABANK SA	706,816	EUR	2,344,509	0.24
CELLNEX TELECOM SA	63,058	EUR	2,335,038	0.24
EDP RENOVAVEIS SA	47,304	EUR	1,065,286	0.11
ENAGAS	36,739	EUR	774,091	0.08
FERROVIAL SA	46,784	EUR	1,131,705	0.12
GAMESA CORPORACION TECNOLOGICA SA	36,180	EUR	647,984	0.07
GRIFOLS SA -A-	37,679	EUR	679,541	0.07
IBERDROLA SA	694,801	EUR	6,875,751	0.71
INDITEX SHARE FROM SPLIT	132,515	EUR	2,860,999	0.29
NATURGY ENERGY GROUP SA	23,837	EUR	654,802	0.07
RED ELECTRICA	77,797	EUR	1,402,291	0.14
REPSOL SA	156,816	EUR	2,203,265	0.23
TELEFONICA SA	739,411	EUR	3,595,016	0.37
			<b>39,694,337</b>	<b>4.08</b>
<b>Sweden</b>				
ATLAS COPCO AB	203,924	SEK	1,628,247	0.17
ALFA LAVAL	36,502	SEK	840,219	0.09
ASSA ABLOY -B- NEW I	145,374	SEK	2,948,691	0.30
ATLAS COPCO AB	249,712	SEK	2,227,634	0.23
BOLIDEN --- REGISTERED SHS	87,576	SEK	2,659,615	0.27
ELECTROLUX AB	22,319	SEK	286,791	0.03
EMBRACER GRP --- REGISTERED SHS	102,550	SEK	746,547	0.08
EPIROC --- REGISTERED SHS -A-	136,707	SEK	2,015,548	0.21
EQT AB	30,573	SEK	597,582	0.06
ESSITY AB REGISTERED -B-	68,419	SEK	1,705,821	0.18
EVOLUTION AB	23,245	SEK	2,018,097	0.21
FASTIGHETS-B SHS SHARES	56,904	SEK	260,322	0.03
GETINGE -B-	27,165	SEK	599,432	0.06
HENNES AND MAURITZ AB	89,501	SEK	1,020,563	0.10
HEXAGON --- REGISTERED SHS -B-	278,612	SEK	2,763,195	0.28
HUSQVARNA -B-	48,569	SEK	341,107	0.04
INDUSTRIVAERDEN AB -A- FREE	20,293	SEK	436,048	0.04
INDUSTRIVAERDEN -C- FREE	1,873	SEK	39,774	0.00
INVESTOR --- REGISTERED SHS -A-	98,896	SEK	1,695,323	0.17
INVESTOR --- REGISTERED SHS -B-	182,149	SEK	2,859,460	0.29
KINNEVIK AB	28,021	SEK	431,046	0.04
LATOIR INVESTMENT REGISTERED B	47,603	SEK	898,903	0.09
LIFCO AB	54,572	SEK	836,677	0.09

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Cleome Index Europe Equities

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
LUNDBERGFOERETAGEN -B- FREE	14,220	SEK	552,041	0.06
NIBE INDUSTRIER	223,212	SEK	1,600,153	0.16
SAGAX -B-	54,722	SEK	963,866	0.10
SANDVIK AB	122,182	SEK	1,891,496	0.19
SECURITAS -B- FREE	36,993	SEK	304,282	0.03
SINCH	62,883	SEK	195,432	0.02
SKANDINAVISKA ENSKILDA BANKEN -A-	150,749	SEK	1,412,768	0.15
SKANSKA -B- FREE	32,170	SEK	470,847	0.05
SKF AB -B-	49,525	SEK	695,735	0.07
SVENSKA CELLULOSA SCA AB-SHS-B-	129,408	SEK	1,845,726	0.19
SVENSKA HANDELSBANKEN AB-A-	179,062	SEK	1,461,158	0.15
SWEDBANK -A-	89,428	SEK	1,079,332	0.11
TELE2 AB	75,180	SEK	817,544	0.08
TELIA COMPANY AB	359,721	SEK	1,315,567	0.14
VOLVO AB -B-	244,407	SEK	3,613,240	0.37
			<b>48,075,829</b>	<b>4.94</b>
<b>Switzerland</b>				
ABB LTD REG SHS	199,855	CHF	5,083,733	0.52
ADECCO REG.SHS	21,427	CHF	694,467	0.07
ALCON - REGISTERED SHS	58,886	CHF	3,922,988	0.40
BACHEM HOLDING LTD SHARES	3,392	CHF	224,857	0.02
BALOISE HOLDING REG.SHS	5,674	CHF	883,781	0.09
BARRY CALLEBAUT - NAMEN-AKT	634	CHF	1,349,206	0.14
CHOCOLADEFABRIKEN LINDT & SP PARTIZIPSCH	178	CHF	1,726,826	0.18
CHOCOLADEFABRIKEN LINDT & SP REGS	11	CHF	1,100,110	0.11
CIE FINANCIERE RICHEMONT NAMEN AKT	64,417	CHF	6,542,100	0.67
CLARIANT NAMEN AKT	22,568	CHF	409,917	0.04
COCA COLA HBC NAMEN	26,811	GBP	567,491	0.06
EMS-CHEM HOLDINGS-NAMEN ACT.	480	CHF	340,733	0.04
GEBERIT AG	5,057	CHF	2,318,065	0.24
GIVAUDAN SA REG.SHS	1,105	CHF	3,706,149	0.38
JULIUS BAER GROUP NAMEN AKT	32,154	CHF	1,414,789	0.15
KUEHNE + NAGEL INTERNATIONAL AG	6,779	CHF	1,530,676	0.16
LOGITECH NAMEN AKT	21,332	CHF	1,062,870	0.11
LONZA GROUP (CHF)	8,333	CHF	4,237,683	0.44
NESTLE SA REG SHS	335,874	CHF	37,396,142	3.85
NOVARTIS AG REG SHS	262,432	CHF	21,198,549	2.18
PARTNERS GROUP HLDG NAMEN AKT	2,176	CHF	1,870,112	0.19
ROCHE HOLDING AG	3,415	CHF	1,256,955	0.13
ROCHE HOLDING LTD	81,791	CHF	26,031,095	2.68
SCHINDLER HOLDING SA	7,576	CHF	1,317,796	0.14
SGS SA REG SHS	445	CHF	971,451	0.10
SIKA - REGISTERED SHS	17,241	CHF	3,789,609	0.39
SONOVA HOLDING NAM-AKT	7,264	CHF	2,206,270	0.23
STRAUMANN HOLDING LTD	10,850	CHF	1,242,834	0.13
SWISS LIFE HOLDING N-NAMEN REGISTERED	4,230	CHF	1,965,181	0.20
SWISS PRIME SITE AG-NAMEN AKT	10,038	CHF	839,927	0.09
SWISS RE REGS	32,344	CHF	2,390,658	0.25
SWISSCOM SHS NOM	2,760	CHF	1,454,315	0.15
TEMENOS AG NAM.AKT	6,374	CHF	519,778	0.05
THE SWATCH GROUP	4,443	CHF	1,005,435	0.10
UBS GROUP SA	487,556	CHF	7,496,740	0.77
VAT GROUP SA	2,940	CHF	668,542	0.07
VIFOR PHARMA - REGISTERED	4,969	CHF	848,687	0.09
ZURICH INSURANCE GROUP NAMEN AKT	18,317	CHF	7,598,380	0.78
			<b>159,184,897</b>	<b>16.37</b>
<b>United Kingdom</b>				
3I GROUP PLC	151,914	GBP	1,956,281	0.20
ABRDN PLC	289,155	GBP	536,959	0.06

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Cleome Index Europe Equities

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
ADMIRAL GROUP PLC	7,153	GBP	186,470	0.02
ANGLO AMERICAN PLC	188,384	GBP	6,427,554	0.66
ANTOFAGASTA PLC	100,243	GBP	1,345,036	0.14
ASHTED GROUP	65,536	GBP	2,618,242	0.27
ASSOCIATED BRITISH FOODS PLC	51,592	GBP	945,773	0.10
ASTRAZENECA PLC	185,827	GBP	23,314,726	2.40
AUTO TRADER GROUP PLC	126,692	GBP	816,845	0.08
AVEVA GROUP	17,485	GBP	457,234	0.05
AVIVA PLC	455,031	GBP	2,121,328	0.22
BARCLAYS PLC	2,114,045	GBP	3,760,485	0.39
BARRATT DEVELOPMENTS PLC	145,817	GBP	774,822	0.08
BP PLC	2,357,031	GBP	10,632,378	1.09
BRITISH LAND CO PLC REIT	120,569	GBP	626,236	0.06
BT GROUP PLC	905,419	GBP	1,959,567	0.20
BUNZL PLC	79,837	GBP	2,521,803	0.26
BURBERRY GROUP PLC	49,251	GBP	938,904	0.10
COCA-COLA EUROPACIFIC PARTNERS	35,001	USD	1,714,349	0.18
COMPASS GROUP	245,679	GBP	4,794,850	0.49
CRODA INTL - REGISTERED SHS	18,273	GBP	1,373,871	0.14
DIAGEO PLC	302,189	GBP	12,394,032	1.27
EXPERIAN GROUP	109,085	GBP	3,049,007	0.31
GLAXOSMITHKLINE PLC	662,651	GBP	13,591,736	1.40
HALMA PLC	47,146	GBP	1,100,329	0.11
HARGREAVES LANS - REGISTERED SHS	21,799	GBP	199,503	0.02
HIKMA PHARMACEUTICALS PLC	22,386	GBP	420,648	0.04
HSBC HOLDINGS PLC	2,441,169	GBP	15,189,244	1.56
INFORMA PLC	182,794	GBP	1,122,926	0.12
INTERCONTINENTAL HOTELS GROUP PLC	21,719	GBP	1,097,556	0.11
INTERTEK GROUP PLC	16,053	GBP	784,374	0.08
J SAINSBURY PLC	325,372	GBP	771,095	0.08
JD SPORTS FASHION PLC	270,731	GBP	362,946	0.04
JOHNSON MATTHEY	27,962	GBP	625,474	0.06
KINGFISHER PLC	412,857	GBP	1,171,712	0.12
LAND SEC R.E.I.T	120,404	GBP	928,767	0.10
LEGAL & GENERAL GROUP PLC	780,031	GBP	2,170,277	0.22
LLOYDS BANKING GROUP PLC	8,609,006	GBP	4,231,494	0.44
LSE GROUP	39,025	GBP	3,460,023	0.36
M AND G REGISTERED SHS	400,954	GBP	906,432	0.09
MELROSE INDUSTRIES PLC-ORDSHR 0.5	684,039	GBP	1,189,598	0.12
MONDI PLC	56,641	GBP	957,396	0.10
NATIONAL GRID PLC	505,282	GBP	6,175,147	0.64
NATWEST GROUP PLC - REGISTERED SHS	725,600	GBP	1,840,131	0.19
NEXT PLC	17,292	GBP	1,177,174	0.12
NMC HEALTH PLC	14,075	GBP	0	0.00
OCADO GROUP PLC	38,847	GBP	352,547	0.04
PEARSON PLC	97,401	GBP	848,412	0.09
PERSIMMON PLC	55,468	GBP	1,200,475	0.12
PHOENIX GROUP HOLDINGS PLC - REG SHS	69,921	GBP	479,570	0.05
PRUDENTIAL PLC	315,874	GBP	3,728,253	0.38
RECKITT BENCKISER GROUP PLC	87,151	GBP	6,246,767	0.64
RELX PLC	252,117	GBP	6,519,661	0.67
RENTOKIL INITIAL PLC	272,854	GBP	1,504,374	0.15
RIO TINTO PLC	162,534	GBP	9,283,206	0.95
SAGE GROUP	146,897	GBP	1,083,297	0.11
SCHRODERS	9,439	GBP	292,995	0.03
SEGRO (REIT)	140,897	GBP	1,598,840	0.16
SEVERN TRENT PLC	36,566	GBP	1,155,006	0.12
SHELL PLC	547,988	EUR	13,614,762	1.40

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, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
SHELL PLC	363,557	EUR	9,012,902	0.93
SMITH AND NEPHEW PLC	109,698	GBP	1,462,343	0.15
SPIRAX-SARCO ENGIN	8,566	GBP	982,980	0.10
SSE PLC	156,528	GBP	2,938,537	0.30
ST JAME'S PLACE CAPITAL	62,852	GBP	804,999	0.08
STANDARD CHARTERED PLC	385,470	GBP	2,770,118	0.28
TAYLOR WIMPEY PLC	535,779	GBP	726,053	0.07
THE BERKELEY GROUP HOLDINGS	19,645	GBP	849,884	0.09
UNILEVER	148,826	GBP	6,447,142	0.66
UNILEVER	153,346	GBP	6,628,723	0.68
UNITED UTILITIES GROUP PLC	105,471	GBP	1,249,773	0.13
VODAFONE GROUP PLC	3,454,167	GBP	5,082,537	0.52
WHITBREAD	27,468	GBP	790,726	0.08
			<b>232,395,616</b>	<b>23.90</b>
<b>Total Shares</b>			<b>967,985,739</b>	<b>99.56</b>
<b>Total transferable securities admitted to an official stock exchange listing or dealt in another regulated market</b>			<b>967,985,739</b>	<b>99.56</b>
<b>Total investment portfolio</b>			<b>967,985,739</b>	<b>99.56</b>
Acquisition cost			929,965,297	



## Cleome Index Europe Equities

### Geographical and economic breakdown of investments as at June 30, 2022

#### Geographical breakdown (in % of net assets)

United Kingdom	23.90
France	16.59
Switzerland	16.37
Germany	11.65
Netherlands	7.89
Sweden	4.94
Denmark	4.12
Spain	4.08
Italy	2.37
Finland	1.91
Norway	1.38
Belgium	1.35
Ireland	0.98
Luxembourg	0.83
Jersey	0.56
Austria	0.26
Portugal	0.26
Isle of Man	0.10
	<b>99.56</b>

#### Economic breakdown (in % of net assets)

Pharmaceuticals	16.42
Banks and other financial institutions	13.19
Foods and non alcoholic drinks	6.78
Petroleum	6.50
Insurance	5.16
Utilities	4.81
Chemicals	4.04
Communication	3.80
Electronics and semiconductors	3.49
Machine and apparatus construction	3.23
Tobacco and alcoholic drinks	3.20
Internet and internet services	3.19
Textiles and garments	3.05
Electrical engineering	2.76
Building materials	2.67
Road vehicles	2.55
Retail trade and department stores	1.90
Non ferrous metals	1.85
Transportation	1.68
Graphic art and publishing	1.63
Paper and forest products	1.05
Real estate	1.04
Hotels and restaurants	0.95
Miscellaneous consumer goods	0.94
Biotechnology	0.81
Miscellaneous services	0.80
Healthcare	0.55
Coal mining and steel industry & Chemicals	0.42
Tires and rubber	0.30
Agriculture and fishery	0.23
Aeronautic and astronautic Industry	0.16
Environmental services and recycling	0.11
Office supplies and computing	0.11
Watch and clock industry, jewelry	0.10
Precious metals and stones	0.06
Non Classifiable Institutions	0.02
	<b>99.56</b>

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Cleome Index USA Equities

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in USD)	% net assets
<b>Transferable securities admitted to an official stock exchange listing or dealt in another regulated market</b>				
<b>Shares</b>				
<b>Bermuda</b>				
BUNGE LTD	10,108	USD	916,695	0.06
			<b>916,695</b>	<b>0.06</b>
<b>Canada</b>				
WASTE CONNECTIONS INC	13,657	USD	1,692,922	0.11
			<b>1,692,922</b>	<b>0.11</b>
<b>Ireland</b>				
ACCENTURE - SHS CLASS A	30,237	USD	8,395,303	0.54
ALLEGION PLC WI	9,579	USD	937,784	0.06
AON - REGISTERED SHS (USD)	11,343	USD	3,058,980	0.20
EATON CORPORATION PUBLIC LIMITED COMPANY	27,485	USD	3,462,835	0.22
HORIZON THERAPEUTICS PLC	9,471	USD	755,407	0.05
JOHNSON CONTROLS INTL	46,850	USD	2,243,178	0.14
LINDE PLC	24,533	USD	7,053,973	0.46
MEDTRONIC HLD	63,891	USD	5,734,217	0.37
PENTAIR PLC	18,080	USD	827,522	0.05
TRANE TECH - REGISTERED SHS	16,158	USD	2,098,439	0.14
WILLIS TOWERS WATSON PLC	6,169	USD	1,217,699	0.08
			<b>35,785,337</b>	<b>2.31</b>
<b>Jersey</b>				
APTIV PLC	15,891	USD	1,415,411	0.09
NOVOCURE --- REGISTERED SHS	6,747	USD	468,916	0.03
			<b>1,884,327</b>	<b>0.12</b>
<b>Liberia</b>				
ROYAL CARIBBEAN CRUISES	13,754	USD	480,152	0.03
			<b>480,152</b>	<b>0.03</b>
<b>Luxembourg</b>				
CLOUDFLARE INC	13,096	USD	572,950	0.04
PINTEREST REGISTERED SHS -A-	29,906	USD	543,093	0.04
SNOWFLAKE INC-CLASS A	10,431	USD	1,450,535	0.09
THE TRADE DESK -A-	20,213	USD	846,723	0.05
ZENDESK INC	6,562	USD	486,047	0.03
ZOOM VIDEO COMMUNICATIONS INC	11,462	USD	1,237,552	0.08
			<b>5,136,900</b>	<b>0.33</b>
<b>Netherlands Antilles</b>				
SCHLUMBERGER LTD	85,819	USD	3,068,887	0.20
			<b>3,068,887</b>	<b>0.20</b>
<b>Netherlands</b>				
LYONDELLBASELL -A-	5,434	USD	475,258	0.03
NXP SEMICONDUCTORS	11,912	USD	1,763,333	0.11
			<b>2,238,591</b>	<b>0.14</b>
<b>Panama</b>				
CARNIVAL CORP	53,704	USD	464,540	0.03
			<b>464,540</b>	<b>0.03</b>
<b>Switzerland</b>				
CHUBB - NAMEN AKT	24,161	USD	4,749,569	0.31
GARMIN	8,761	USD	860,768	0.06
TE CONNECTIVITY LTD REG SHS	17,073	USD	1,931,810	0.12
			<b>7,542,147</b>	<b>0.49</b>
<b>United Kingdom</b>				
LIBERTY GLOBAL -C-	24,502	USD	541,249	0.03
SENSATA TECH(S) -REGISTERED SHS	15,727	USD	649,682	0.04
			<b>1,190,931</b>	<b>0.08</b>
<b>United States of America</b>				
3M CO	37,251	USD	4,820,652	0.31
ABBOTT LABORATORIES	81,501	USD	8,855,084	0.57
ABBVIE INC	84,276	USD	12,907,712	0.83

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Cleome Index USA Equities

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in USD)	% net assets
ABIOMED INC	2,058	USD	509,376	0.03
ACTIVISION BLIZZARD	36,256	USD	2,822,892	0.18
ADOBE INC	22,234	USD	8,138,978	0.53
ADVANCED MICRO DEVICES INC	77,195	USD	5,903,102	0.38
AFLAC INC	41,858	USD	2,316,003	0.15
AGILENT TECHNOLOGIES	15,206	USD	1,806,017	0.12
AIR PRODUCTS & CHEMICALS INC	8,942	USD	2,150,372	0.14
AIRBNB INC	15,751	USD	1,403,099	0.09
AKAMAI TECHNOLOGIES	7,320	USD	668,536	0.04
ALBEMARLE - REGISTERED SHS	7,056	USD	1,474,563	0.10
ALEXANDRIA REAL ESTATE	6,654	USD	965,030	0.06
ALIGN TECHNOLOGY INC	3,455	USD	817,695	0.05
ALLSTATE CORP	19,377	USD	2,455,647	0.16
ALLY FINANCIAL INC	27,180	USD	910,802	0.06
ALNYLAM PHARMACEUTICALS INC	6,397	USD	933,002	0.06
ALPHABET INC -A-	13,590	USD	29,616,143	1.91
ALPHABET INC -C-	13,065	USD	28,579,034	1.85
AMAZON.COM INC	416,680	USD	44,255,583	2.86
AMC ENTERTAINMENT HLDG -A-	28,594	USD	387,449	0.03
AMERICAN WATER WORKS CO INC	17,251	USD	2,566,431	0.17
AMERICAN EXPRESS	31,358	USD	4,346,846	0.28
AMERICAN INTL	49,271	USD	2,519,226	0.16
AMERICAN TOWER CORP	21,944	USD	5,608,667	0.36
AMERIPRISE FINANCIAL INC	5,710	USD	1,357,153	0.09
AMERISOURCEBERGEN CORP	11,296	USD	1,598,158	0.10
AMETEK INC	21,101	USD	2,318,789	0.15
AMGEN INC	26,020	USD	6,330,666	0.41
AMPHENOL -A-	28,103	USD	1,809,271	0.12
ANALOG DEVICES INC	23,978	USD	3,502,946	0.23
ANNALY CAPITAL MANAGEMENT	145,336	USD	858,936	0.06
ANSYS INC	3,943	USD	943,520	0.06
ANTHEM INC	11,673	USD	5,633,156	0.36
APA - REGISTERED SHS	14,042	USD	490,066	0.03
APPLE INC	749,722	USD	102,501,992	6.62
APPLIED MATERIALS INC	41,213	USD	3,749,559	0.24
AQUA AMERICA --- REGISTERED SHS	39,357	USD	1,804,518	0.12
ARCHER-DANIELS MIDLAND CO	27,183	USD	2,109,401	0.14
ARISTA NETWORKS INC	11,954	USD	1,120,568	0.07
ARTHUR J.GALLAGHER AN CO	11,787	USD	1,921,752	0.12
AT&T INC	366,264	USD	7,676,893	0.50
ATMOS ENERGY CORP	20,503	USD	2,298,386	0.15
AUTODESK INC	11,921	USD	2,049,935	0.13
AUTOMATIC DATA PROCESSING INC	20,727	USD	4,353,499	0.28
AUTOZONE INC	1,251	USD	2,688,549	0.17
AVALONBAY COMMUN	9,559	USD	1,856,836	0.12
AVANTOR - REGISTERED SHS	29,328	USD	912,101	0.06
BAKER HUGHES RG-A REGISTERED SHS -A-	55,225	USD	1,594,346	0.10
BALL CORP	21,842	USD	1,502,074	0.10
BANK OF AMERICA CORP	343,523	USD	10,693,871	0.69
BANK OF NY MELLON	48,903	USD	2,039,744	0.13
BAXTER INTERNATIONAL INC	23,443	USD	1,505,744	0.10
BECTON DICKINSON	14,316	USD	3,529,323	0.23
BERKSHIRE HATHAWAY -B-	62,166	USD	16,972,561	1.10
BEST BUY CO INC	12,822	USD	835,866	0.05
BILL COM HOLDINGS INC	5,129	USD	563,882	0.04
BIO RAD LABORATORIES -A-	1,178	USD	583,110	0.04
BIOGEN IDEC INC	6,677	USD	1,361,707	0.09
BIO-TECHNE CORP	1,818	USD	630,192	0.04

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Cleome Index USA Equities

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in USD)	% net assets
BLACKROCK INC	7,861	USD	4,787,663	0.31
BLACKSTONE INC - REGISTERED SHS	33,461	USD	3,052,647	0.20
BLOCK INC -A-	26,300	USD	1,616,398	0.10
BOOKING HOLDINGS INC	1,971	USD	3,447,259	0.22
BOSTON PROPERTIES INC	9,936	USD	884,105	0.06
BOSTON SCIENTIF CORP	62,521	USD	2,330,158	0.15
BRISTOL-MYERS SQUIBB CO	107,481	USD	8,276,037	0.53
BROADCOM INC - REGISTERED SHS	19,387	USD	9,418,398	0.61
BROADRIDGE FINANCIAL SOL -W/I	5,913	USD	842,898	0.05
BROWN-FORMAN CORP -B- NON VOTING	17,353	USD	1,217,486	0.08
BTH & BDY WRKS --- REGISTERED SHS	15,225	USD	409,857	0.03
BURLINGTON STORES INC	3,700	USD	504,051	0.03
C.H.ROBINSON WORLWIDE INC	10,389	USD	1,053,133	0.07
CADENCE DESIGN SYSTEMS INC	13,902	USD	2,085,717	0.13
CAMPBELL SOUP CO	27,542	USD	1,323,393	0.09
CAPITAL ONE FINANCIAL CORP	22,626	USD	2,357,403	0.15
CARDINAL HEALTH	14,659	USD	766,226	0.05
CARMAX INC	8,620	USD	779,938	0.05
CARRIER GLOBAL CORP-WI	54,509	USD	1,943,791	0.13
CATALENT	9,005	USD	966,146	0.06
CATERPILLAR - REGISTERED	28,335	USD	5,065,165	0.33
CBOE HOLDINGS INC	9,210	USD	1,042,480	0.07
CBRE GROUP	15,542	USD	1,144,047	0.07
CDW	5,918	USD	932,440	0.06
CENTENE CORP	29,655	USD	2,509,110	0.16
CENTERPOINT ENERGY	58,832	USD	1,740,251	0.11
CERIDIAN --- REGISTERED SHS	8,167	USD	384,502	0.02
CHARLES RIVER LABORATORIES INTERNATIONAL	2,771	USD	592,911	0.04
CHARLES SCHWAB CORP/THE	71,665	USD	4,527,795	0.29
CHARTER COMM -A-	6,146	USD	2,879,585	0.19
CHENIERE ENERGY INC	23,456	USD	3,120,352	0.20
CHIPOTLE MEXICAN GRILL -A-	1,210	USD	1,581,785	0.10
CHURCH AND DWIGHT CO	15,336	USD	1,421,034	0.09
CIGNA CORPORATION - REGISTERED SHS	16,793	USD	4,425,291	0.29
CINCINNATI FINANCIAL CORP	11,474	USD	1,365,177	0.09
CINTAS	5,539	USD	2,068,983	0.13
CISCO SYSTEMS INC	199,545	USD	8,508,599	0.55
CITIGROUP INC	97,750	USD	4,495,522	0.29
CITIZENS FINANCIAL GROUP INC	26,482	USD	945,143	0.06
CITRIX SYSTEMS	6,889	USD	669,404	0.04
CLOROX CO	7,498	USD	1,057,068	0.07
CME GROUP -A-	18,550	USD	3,797,185	0.25
COCA-COLA CO	210,010	USD	13,211,729	0.85
COGNEX CORP	8,671	USD	368,691	0.02
COGNIZANT TECHNOLOGY SOLUTIONS -A-	30,157	USD	2,035,296	0.13
COINBASE GLOBAL --- REGISTERED SHS -A-	7,691	USD	361,631	0.02
COLGATE-PALMOLIVE CO	41,690	USD	3,341,037	0.22
COMCAST CORP	215,958	USD	8,474,192	0.55
CONAGRA BRANDS INC	36,725	USD	1,257,464	0.08
CONOCOPHILLIPS CO	63,455	USD	5,698,894	0.37
CONSOLIDATED EDISON INC	46,436	USD	4,416,064	0.29
CONSTELLATION BRANDS INC -A-	8,794	USD	2,049,530	0.13
CONSTELLATION ENERGY	21,289	USD	1,219,008	0.08
COPART INC	11,925	USD	1,295,770	0.08
CORNING INC	44,086	USD	1,389,150	0.09
CORTEVA - REGISTERED SHS	46,863	USD	2,537,163	0.16
COSTAR GROUP INC	21,023	USD	1,269,999	0.08
COSTCO WHOLESALE CORP	21,537	USD	10,322,253	0.67

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Cleome Index USA Equities

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in USD)	% net assets
COTERRA ENERGY INC	47,294	USD	1,219,712	0.08
CROWN CASTLE REIT	22,315	USD	3,757,400	0.24
CSX CORP	118,162	USD	3,433,788	0.22
CUMMINS - REGISTERED	11,303	USD	2,187,470	0.14
CVS HEALTH	66,576	USD	6,168,932	0.40
DANAHER CORP	31,691	USD	8,034,302	0.52
DARDEN RESTAURANTS INC	3,994	USD	451,801	0.03
DATADOG INC	11,202	USD	1,066,878	0.07
DEERE AND CO	15,221	USD	4,558,233	0.29
DELL TECHNOLOGIES-REGISTERED SHS C W/I	19,765	USD	913,341	0.06
DEVON ENERGY CORP	36,336	USD	2,002,477	0.13
DEXCOM INC	17,944	USD	1,337,366	0.09
DIAMONDBACK ENERGY	9,183	USD	1,112,520	0.07
DIGITAL REALTY TRUST INC	13,848	USD	1,797,886	0.12
DISCOVER FINANCIAL SERVICES - SHS WI	14,944	USD	1,413,404	0.09
DOCUSIGN INC	12,635	USD	724,996	0.05
DOLLAR GENERAL	12,342	USD	3,029,220	0.20
DOLLAR TREE INC	11,528	USD	1,796,639	0.12
DOMINION RESOURCES - REGSITERED	46,562	USD	3,716,113	0.24
DOMINO PIZZA INC	1,920	USD	748,243	0.05
DOORDASH - REGISTERED SHS -A-	9,788	USD	628,096	0.04
DOVER CORP	13,093	USD	1,588,443	0.10
DOW - REGISTERED SHS	19,657	USD	1,014,498	0.07
DOWDUPONT - REGISTERED SHS WI	24,905	USD	1,384,220	0.09
DR HORTON	19,720	USD	1,305,267	0.08
EBAY INC	32,344	USD	1,347,774	0.09
ECOLAB INC	16,532	USD	2,541,960	0.16
EDISON INTERNATIONAL	41,640	USD	2,633,314	0.17
EDWARDS LIFESCIENCES CORP	30,059	USD	2,858,310	0.18
ELANCO ANIMAL HEALTH	22,810	USD	447,760	0.03
ELECTRONIC ARTS - REGISTERED	14,550	USD	1,770,008	0.11
ELI LILLY & CO	38,130	USD	12,362,890	0.80
EMERSON ELECTRIC CO	38,705	USD	3,078,596	0.20
ENPHASE ENERGY --- REGISTERED SHS	6,905	USD	1,348,132	0.09
EOG RESOURCES INC	29,885	USD	3,300,499	0.21
EPAM SYSTEMS	3,102	USD	914,408	0.06
EQT	17,867	USD	614,625	0.04
EQTY RESIDENTIAL PPTYS TR SHS BEN.INT.	23,104	USD	1,668,571	0.11
EQUIFAX INC	7,500	USD	1,370,850	0.09
EQUINIX INC	4,442	USD	2,918,483	0.19
ESSEX PROPERTY TRUST	4,134	USD	1,081,082	0.07
ESTEE LAUDER COMPANIES INC -A-	9,942	USD	2,531,929	0.16
ETSY	7,740	USD	566,645	0.04
EVERSOURCE ENERGY	37,510	USD	3,168,470	0.20
EXACT SCIENCES CORP	7,835	USD	308,621	0.02
EXELON CORP	83,985	USD	3,806,200	0.25
EXPEDIA GROUP INC	7,810	USD	740,622	0.05
EXPEDITORS INTERNATIONAL OF WASHINGTON	12,030	USD	1,172,444	0.08
EXTRA SPACE STORAGE INC	9,792	USD	1,665,815	0.11
EXXON MOBIL CORP	215,688	USD	18,471,520	1.19
FAIR ISAAC CORP	1,544	USD	618,990	0.04
FASTENAL CO	47,206	USD	2,356,524	0.15
FEDEX CORP	11,274	USD	2,555,929	0.17
FIDELITY NATIONAL INFO SERVICES INC	29,773	USD	2,729,291	0.18
FIDL NAT FINANCL-A FNF GROUP WI	16,274	USD	601,487	0.04
FIFTH THIRD BANCORP	39,697	USD	1,333,819	0.09
FIRST REPUBLIC BANK	6,610	USD	953,162	0.06
FISERV INC	26,993	USD	2,401,567	0.16

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Cleome Index USA Equities

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in USD)	% net assets
FLEETCOR TECHNOLOGIES	3,824	USD	803,461	0.05
FMC CORP	9,967	USD	1,066,569	0.07
FORD MOTOR	206,581	USD	2,299,247	0.15
FORTINET	34,535	USD	1,953,990	0.13
FORTIVE CORP	22,922	USD	1,246,498	0.08
FOX CORP -B-	28,182	USD	837,005	0.05
FRANKLIN RESOURCES INC	20,584	USD	479,813	0.03
GARTNER INC	3,985	USD	963,693	0.06
GENERAL ELECTRI	57,407	USD	3,655,104	0.24
GENERAL MILLS INC	42,148	USD	3,180,067	0.21
GENERAL MOTORS CO	63,618	USD	2,020,508	0.13
GENUINE PARTS CO	6,243	USD	830,319	0.05
GILEAD SCIENCES INC	57,088	USD	3,528,609	0.23
GLOBAL PAYMENTS INC	14,729	USD	1,629,617	0.11
GODADDY -A-	9,237	USD	642,526	0.04
HALLIBURTON	61,125	USD	1,916,880	0.12
HCA INC	12,946	USD	2,175,705	0.14
HCP - REGISTERED SHS	28,157	USD	729,548	0.05
HEICO -A-	9,854	USD	1,038,415	0.07
HERSHEY	11,709	USD	2,519,308	0.16
HESS CORP	12,971	USD	1,374,148	0.09
HILTON WORLDWIDE HLDGS INC REG SHS	13,960	USD	1,555,702	0.10
HOLOGIC INC	12,771	USD	885,030	0.06
HOME DEPOT INC	48,470	USD	13,293,867	0.86
HORMEL FOODS CORP	28,931	USD	1,370,172	0.09
HOST HOTELS & RESORTS - SHS	37,690	USD	590,979	0.04
HOWMET AEROSPC - REGISTERED SHS	24,054	USD	756,498	0.05
HP ENTERPRISE CO	93,436	USD	1,238,961	0.08
HP INC	60,571	USD	1,985,517	0.13
HUBSPOT INC	2,630	USD	790,710	0.05
HUMANA INC	6,252	USD	2,926,374	0.19
HUNTINGTON BANCSHARES INC	87,086	USD	1,047,645	0.07
IAC/INTERACTIVE	4,668	USD	354,628	0.02
IBM CORP	44,277	USD	6,251,470	0.40
IDEX CORP	8,036	USD	1,459,579	0.09
IDEXX LABS CORP	3,730	USD	1,308,223	0.08
ILLINOIS TOOL WORKS	21,929	USD	3,996,560	0.26
ILLUMINA INC	6,965	USD	1,284,067	0.08
INCYTE CORP	8,543	USD	649,012	0.04
INGERSOLL RAND INC	27,695	USD	1,165,406	0.08
INSULET	3,503	USD	763,444	0.05
INTEL CORP	189,403	USD	7,085,566	0.46
INTERCONTINENTAL EXCHANGE INC	28,272	USD	2,658,699	0.17
INTL FLAVORS & FRAG	16,752	USD	1,995,498	0.13
INTUIT	12,810	USD	4,937,486	0.32
INTUITIVE SURGICAL	15,697	USD	3,150,545	0.20
INVITATION HOMS REGISTERED	31,343	USD	1,115,184	0.07
IQVIA HOLDINGS INC	9,523	USD	2,066,396	0.13
IRON MOUNTAIN INC REIT	20,139	USD	980,568	0.06
J.M. SMUCKER CO SHS	10,001	USD	1,280,228	0.08
JOHNSON & JOHNSON	121,908	USD	21,639,889	1.40
JPMORGAN CHASE CO	136,256	USD	15,343,788	0.99
KELLOGG CO	25,572	USD	1,824,306	0.12
KEURIG DR PEPPR --- REGISTERED SHS	49,834	USD	1,763,625	0.11
KEYCORP	57,308	USD	987,417	0.06
KEYSIGHT TECHNOLOGIES	8,482	USD	1,169,244	0.08
KIMBERLY-CLARK CORP	18,172	USD	2,455,946	0.16
KINDER MORGAN INC	160,126	USD	2,683,712	0.17

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Cleome Index USA Equities

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in USD)	% net assets
KKR & CO -REGISTERED SHS	26,470	USD	1,225,296	0.08
KLA CORPORATION	7,411	USD	2,364,702	0.15
KROGER CO	40,855	USD	1,933,667	0.12
LABORATORY CORP OF AMERICA HOLDINGS	4,996	USD	1,170,863	0.08
LAM RESEARCH CORP	6,284	USD	2,677,927	0.17
LAS VEGAS SANDS CORP	16,490	USD	553,899	0.04
LENNAR CORP -A-	15,347	USD	1,083,038	0.07
LIBERTY BROADBAND CORP -C-	8,421	USD	973,804	0.06
LINCOLN NATIONAL CORP	13,903	USD	650,243	0.04
LIVE NATION ENT	10,938	USD	903,260	0.06
LOWE'S CO INC	32,378	USD	5,655,465	0.37
LULULEMON ATHLETICA INC SHS WHEN ISSUED	5,798	USD	1,580,593	0.10
LUMEN TECH - REGISTERED SHS	69,907	USD	762,685	0.05
M&T BANK CORPORATION	10,711	USD	1,707,226	0.11
MARATHON OIL CORP	31,299	USD	703,602	0.05
MARATHON PETROLEUM	28,816	USD	2,368,963	0.15
MARKETAXESS HOLDING INC	2,233	USD	571,670	0.04
MARRIOTT INTERNATIONAL -A-	11,979	USD	1,629,264	0.11
MARSH MCLENNAN COS	27,174	USD	4,218,764	0.27
MARTIN MARIETTA	2,423	USD	725,059	0.05
MARVELL TECH --- REGISTERED SHS	46,454	USD	2,022,143	0.13
MASCO CORP	21,277	USD	1,076,616	0.07
MASTERCARD INC -A-	40,334	USD	12,724,570	0.82
MATCH GROUP INC	14,081	USD	981,305	0.06
MCCORMICK & CO INC NON VOTING	17,592	USD	1,464,534	0.09
MCDONALD'S CORP	35,005	USD	8,642,034	0.56
MCKESSON CORP	9,282	USD	3,027,881	0.20
MERCADOLIBRE	2,311	USD	1,471,807	0.10
MERCK & CO INC	119,670	USD	10,910,314	0.71
META PLATFOR -A-	105,942	USD	17,083,148	1.10
METLIFE INC	41,837	USD	2,626,945	0.17
METTLER TOLEDO INTERNATIONAL	1,222	USD	1,403,797	0.09
MGM RESORTS INTL	19,231	USD	556,737	0.04
MICROCHIP TECHNOLOGY	25,391	USD	1,474,709	0.10
MICRON TECHNOLOGY INC	51,605	USD	2,852,724	0.18
MICROSOFT CORP	329,125	USD	84,529,174	5.46
MID-AMER APARTMENT COMMUNITIES INC	7,921	USD	1,383,561	0.09
MODERNA INC	16,453	USD	2,350,311	0.15
MOLINA HEALTHCARE	3,028	USD	846,659	0.05
MOLSON COORS - REGISTERED SHS -B-	16,340	USD	890,693	0.06
MONDELEZ INTERNATIONAL INC	73,079	USD	4,537,475	0.29
MONGODB INC	3,675	USD	953,662	0.06
MONOLITHIC POWER	2,251	USD	864,474	0.06
MONSTER BEVERAGE CORP	20,276	USD	1,879,585	0.12
MOODY S CORP	8,517	USD	2,316,368	0.15
MORGAN STANLEY	65,776	USD	5,002,923	0.32
MOSAIC	23,148	USD	1,093,280	0.07
MOTOROLA SOLUTIONS INC	9,248	USD	1,938,381	0.13
MSCI INC -A-	4,436	USD	1,828,297	0.12
NETAPP	11,888	USD	775,573	0.05
NETFLIX INC	20,439	USD	3,574,168	0.23
NEWMONT CORPORATION	51,403	USD	3,067,217	0.20
NEXTERA ENERGY	103,820	USD	8,041,897	0.52
NIKE INC	58,960	USD	6,025,712	0.39
NORFOLK SOUTHERN	13,473	USD	3,062,278	0.20
NORTHERN TRUST CORP	13,442	USD	1,296,884	0.08
NORTONLIFELOCK INC	37,379	USD	820,843	0.05
NUCOR CORP	18,672	USD	1,949,544	0.13

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Cleome Index USA Equities

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in USD)	% net assets
NVIDIA CORP	116,529	USD	17,664,631	1.14
NVR INC	175	USD	700,724	0.05
O REILLY AUTO	3,720	USD	2,350,147	0.15
OCCIDENTAL PETROLEUM CORP	49,497	USD	2,914,383	0.19
OLD DOMINION FREIGHT LINES INC	5,389	USD	1,381,093	0.09
OMNICOM GROUP INC	11,861	USD	754,478	0.05
ON SEMICONDUCTOR CORP	23,362	USD	1,175,342	0.08
ONEOK INC (NEW)	44,809	USD	2,486,900	0.16
ORACLE CORP	74,463	USD	5,202,730	0.34
OTIS WORLDWIDE CORPORATION	25,943	USD	1,833,392	0.12
PACCAR INC	24,945	USD	2,053,971	0.13
PACKAGING CORP OF AMERICA	5,609	USD	771,238	0.05
PALANTIR TCHNLG - REGISTERED SHS -A-	68,721	USD	623,299	0.04
PALO ALTO NETWORKS	4,947	USD	2,443,521	0.16
PARKER-HANNIFIN CORP	8,070	USD	1,985,624	0.13
PAYCHEX INC	17,025	USD	1,938,637	0.13
PAYCOM SOFTWARE INC	2,614	USD	732,234	0.05
PAYPAL HOLDINGS	53,207	USD	3,715,977	0.24
PEPSICO INC	69,069	USD	11,511,040	0.74
PERKINELMER	6,744	USD	959,132	0.06
PFIZER INC	247,849	USD	12,994,723	0.84
PHILLIPS 66	22,185	USD	1,818,948	0.12
PIONER NATURAL RESOURCES COMPANY	11,445	USD	2,553,151	0.17
PLUG POWER INC	34,572	USD	572,858	0.04
PNC FINANCIAL SERVICES GROUP INC	21,678	USD	3,420,138	0.22
PPG INDUSTRIES INC	14,921	USD	1,706,067	0.11
PRINCIPAL FINANCIAL GROUP INC	11,952	USD	798,274	0.05
PROCTER & GAMBLE CO	112,729	USD	16,209,303	1.05
PROGRESSIVE CORP	33,049	USD	3,842,607	0.25
PROLOGIS	37,811	USD	4,448,464	0.29
PRUDENTIAL FINANCIAL INC	25,399	USD	2,430,176	0.16
PTC INC	5,220	USD	555,095	0.04
PUBLIC SERVICE ENTERPRISE GROUP INC	42,438	USD	2,685,477	0.17
PUBLIC STORAGE INC	9,808	USD	3,066,667	0.20
QORVO INC	5,010	USD	472,543	0.03
QUALCOMM INC	52,850	USD	6,751,059	0.44
QUEST DIAGNOSTICS	7,662	USD	1,018,893	0.07
REALTY INCOME CORP	27,449	USD	1,873,669	0.12
REGENERON PHARMACEUTICALS INC	4,923	USD	2,910,133	0.19
REGIONS FINANCIAL CORP	62,429	USD	1,170,544	0.08
RESMED	7,143	USD	1,497,387	0.10
ROCKWELL AUTOMATION	9,560	USD	1,905,404	0.12
ROKU	6,373	USD	523,478	0.03
ROPER TECHNOLOGIES	5,425	USD	2,140,976	0.14
ROSS STORES INC	17,045	USD	1,197,070	0.08
S&P GLOBAL INC	17,492	USD	5,895,854	0.38
SALESFORCE.COM INC	46,409	USD	7,659,341	0.50
SBA COMMUNICATIONS -A	5,722	USD	1,831,326	0.12
SEAGATE TECHNOLOGY HOLDINGS	10,925	USD	780,482	0.05
SEAGEN INC	6,866	USD	1,214,870	0.08
SEMPRA ENERGY	27,003	USD	4,057,741	0.26
SERVICENOW INC	9,543	USD	4,537,887	0.29
SHERWIN WILLIAMS CO	15,078	USD	3,376,115	0.22
SIGNATURE BANK	2,522	USD	451,968	0.03
SIMON PROPERTY GROUP - REGISTERED	16,274	USD	1,544,728	0.10
SKYWORKS SOLUTIONS INC	7,584	USD	702,582	0.05
SNAP INC-A-	54,395	USD	714,206	0.05
SNAP ON INC	5,755	USD	1,133,908	0.07

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Cleome Index USA Equities

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in USD)	% net assets
SOLAREEDGE TECHNOLOGIES INC	2,982	USD	816,114	0.05
SPLUNK INC	9,825	USD	869,120	0.06
STANLEY BLACK & DECKER INC	13,156	USD	1,379,538	0.09
STARBUCKS CORP	53,641	USD	4,097,636	0.26
STATE STREET CORP	21,216	USD	1,307,966	0.08
STEEL DYNAMICS	21,362	USD	1,413,096	0.09
STRYKER CORP	14,570	USD	2,898,410	0.19
SUN COMMUNITIES	5,180	USD	825,485	0.05
SVB FINANCIAL GROUP	2,718	USD	1,073,583	0.07
SYNCHRONY FINANCIAL	30,340	USD	837,991	0.05
SYNOPSIS	7,591	USD	2,305,387	0.15
SYSCO CORP	28,701	USD	2,431,262	0.16
T MOBILE USA INC	31,439	USD	4,229,803	0.27
T ROWE PRICE GROUP INC	16,631	USD	1,889,448	0.12
TAKE TWO INTERACTIVE SOFTWARE INC	8,382	USD	1,027,046	0.07
TARGET CORP	22,981	USD	3,245,607	0.21
TELADOC HEALTH	11,643	USD	386,664	0.02
TELEDYNE TECHNOLOGIES	2,198	USD	824,492	0.05
TELEFLEX INC	2,539	USD	624,213	0.04
TERADYNE INC	6,875	USD	615,656	0.04
TESLA MOTORS INC	40,767	USD	27,453,313	1.77
TEXAS INSTRUMENTS INC	42,285	USD	6,497,090	0.42
THE HARTFORD FINANCIAL SERVICES GROUP	19,663	USD	1,286,550	0.08
THE KRAFT HEINZ	48,376	USD	1,845,061	0.12
THE WESTERN UNION COMPANY	37,161	USD	612,042	0.04
THERMO FISHER SCIENT SHS	18,614	USD	10,112,614	0.65
TJX COS INC	59,711	USD	3,334,859	0.22
TRACTOR SUPPLY CO	6,877	USD	1,333,106	0.09
TRANSUNION	12,152	USD	972,038	0.06
TRAVELERS COS INC/THE	17,944	USD	3,034,869	0.20
TRIMBLE	12,643	USD	736,202	0.05
TRUIST FINANCIAL CORP	68,940	USD	3,269,824	0.21
TWITTER INC	40,147	USD	1,501,096	0.10
TYLER TECHNOLOGIES INC	1,933	USD	642,684	0.04
UGI CORP	25,902	USD	1,000,076	0.06
ULTA BEAUTY RG REGISTERED	2,099	USD	809,123	0.05
UNION PACIFIC CORP	32,750	USD	6,984,920	0.45
UNITED PARCEL SERVICE INC	34,511	USD	6,299,638	0.41
UNITED RENTALS INC	5,548	USD	1,347,665	0.09
UNITEDHEALTH GROUP INC	43,850	USD	22,522,676	1.46
US BANCORP	71,955	USD	3,311,369	0.21
VALERO ENERGY CORP	24,268	USD	2,579,203	0.17
VEEVA SYSTEMS -A-	7,120	USD	1,410,045	0.09
VENTAS INC	25,710	USD	1,322,265	0.09
VERISIGN INC	5,101	USD	853,550	0.06
VERISK ANALYTICS	9,306	USD	1,610,776	0.10
VERIZON COMMUNICATIONS INC	204,949	USD	10,401,162	0.67
VERTEX PHARMACEUTICALS INC	12,354	USD	3,481,234	0.22
VF REGISTERED	17,685	USD	781,146	0.05
VIACOMCBS INC	31,534	USD	778,259	0.05
VIATRIS INC - REGISTERED SHS	82,064	USD	859,210	0.06
VISA INC -A-	76,394	USD	15,041,215	0.97
VMWARE INC -A-	10,649	USD	1,213,773	0.08
VORNADO REALTY TRUST SHS OF BENEF.INT	10,572	USD	302,253	0.02
VULCAN MATERIALS CO	8,709	USD	1,237,549	0.08
W.P. CAREY	13,879	USD	1,150,014	0.07
WABTEC CORP	15,586	USD	1,279,299	0.08
WALGREENS BOOTS	42,887	USD	1,625,417	0.11

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Cleome Index USA Equities

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in USD)	% net assets
WALMART INC	51,318	USD	6,239,242	0.40
WALT DISNEY CO	83,509	USD	7,883,250	0.51
WARNER BROS DISCOVERY INC	117,075	USD	1,571,146	0.10
WASTE MANAGEMENT	22,259	USD	3,405,182	0.22
WATERS	3,435	USD	1,136,916	0.07
WELLS FARGO AND CO	183,654	USD	7,193,727	0.46
WELLTOWER INC	25,867	USD	2,130,147	0.14
WEST PHARMACEUTICAL SERVICES INC	3,298	USD	997,216	0.06
WESTERN DIGITAL CORP	15,885	USD	712,125	0.05
WEYERHAEUSER CO	38,117	USD	1,262,435	0.08
WHIRLPOOL CORP	4,588	USD	710,544	0.05
WILLIAMS COS INC	110,055	USD	3,434,817	0.22
WORKDAY INC -A-	9,860	USD	1,376,259	0.09
WW GRAINGER INC	4,404	USD	2,001,310	0.13
WYNN RESORTS LTD	8,833	USD	503,304	0.03
XYLEM INC	21,597	USD	1,688,453	0.11
YUM BRANDS INC	11,797	USD	1,339,077	0.09
ZEBRA TECHNOLOGIES -A-	2,544	USD	747,809	0.05
ZILLOW GROUP -C-	11,112	USD	352,806	0.02
ZIMMER BIOMET HLDGS SHS	10,250	USD	1,076,865	0.07
ZOETIS INC -A-	22,046	USD	3,789,487	0.24
ZSCALER INC	4,702	USD	702,996	0.05
<b>Total Shares</b>			<b>1,485,013,561</b>	<b>99.98</b>
<b>Total transferable securities admitted to an official stock exchange listing or dealt in another regulated market</b>			<b>1,545,414,990</b>	<b>99.88</b>
<b>Total investment portfolio</b>			<b>1,545,414,990</b>	<b>99.88</b>
Acquisition cost			1,258,369,441	

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## Cleome Index USA Equities

### Geographical and economic breakdown of investments as at June 30, 2022

#### Geographical breakdown (in % of net assets)

United States of America	95.98
Ireland	2.31
Switzerland	0.49
Luxembourg	0.33
Netherlands Antilles	0.20
Netherlands	0.14
Jersey	0.12
Canada	0.11
United Kingdom	0.08
Bermuda	0.06
Liberia	0.03
Panama	0.03
	<b>99.88</b>

#### Economic breakdown (in % of net assets)

Internet and internet services	16.79
Banks and other financial institutions	11.34
Pharmaceuticals	9.99
Office supplies and computing	8.60
Retail trade and department stores	6.84
Electronics and semiconductors	5.09
Petroleum	3.68
Foods and non alcoholic drinks	3.43
Machine and apparatus construction	3.43
Utilities	3.33
Real estate	2.81
Communication	2.72
Healthcare	2.39
Road vehicles	2.28
Insurance	2.27
Miscellaneous consumer goods	2.15
Miscellaneous services	2.04
Transportation	1.68
Graphic art and publishing	1.59
Hotels and restaurants	1.37
Biotechnology	1.28
Electrical engineering	1.17
Chemicals	0.89
Textiles and garments	0.68
Building materials	0.46
Environmental services and recycling	0.33
Tobacco and alcoholic drinks	0.27
Coal mining and steel industry & Chemicals	0.22
Precious metals and stones	0.20
Agriculture and fishery	0.16
Paper and forest products	0.16
Packaging industries	0.15
Aeronautic and astronautic Industry	0.07
Non ferrous metals	0.05
	<b>99.88</b>

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





## Cleome Index World Equities

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
<b>Transferable securities admitted to an official stock exchange listing or dealt in another regulated market</b>				
<b>Shares</b>				
<b>Australia</b>				
ANZ BANKING GROUP LTD	4,135	AUD	59,916	0.06
BLUESCOPE STEEL	2,661	AUD	27,829	0.03
BRAMBLES	17,804	AUD	125,419	0.12
COMMONWEALTH BANK OF AUSTRALIA	3,399	AUD	202,060	0.19
CSL LTD	1,258	AUD	222,631	0.21
GOODMAN GROUP - STAPLED SECURITY	12,646	AUD	148,390	0.14
MACQUARIE GROUP	1,301	AUD	140,775	0.13
MINERAL RESOURCES	3,722	AUD	118,171	0.11
NAT. AUSTRALIA BANK	8,396	AUD	151,259	0.14
RIO TINTO	2,334	AUD	157,662	0.15
SCENTRE GRP - STAPLED SECURITY	52,471	AUD	89,387	0.08
SUNCORP GROUP	9,641	AUD	69,628	0.07
TRANSURBAN GROUP	12,865	AUD	121,682	0.12
WESFARMERS	4,387	AUD	120,932	0.11
WESTPAC BANKING CORP	7,301	AUD	93,643	0.09
WOODSIDE ENERGY SHARES	2,955	AUD	61,885	0.06
WOOLWORTHS GRP - REGISTERED	6,368	AUD	149,111	0.14
			<b>2,060,380</b>	<b>1.96</b>
<b>Belgium</b>				
ANHEUSER-BUSCH INBEV	2,162	EUR	111,040	0.11
UCB	1,100	EUR	88,704	0.08
			<b>199,744</b>	<b>0.19</b>
<b>Canada</b>				
AGNICO EAGLE MINES LTD	2,399	CAD	104,816	0.10
BANK OF MONTREAL	2,034	CAD	186,696	0.18
BANK OF NOVA SCOTIA	3,044	CAD	171,956	0.16
BROOKFIELD ASSET MANAGEMENT INC -A-	4,182	CAD	177,569	0.17
CANADIAN IMPERIAL BANK OF COMMERCE	3,520	CAD	163,164	0.16
CANADIAN NATIONAL RAILWAY	1,948	CAD	209,151	0.20
CANADIAN NATURAL RESOURCES	3,913	CAD	200,706	0.19
CANADIAN PACIFIC RAILWAY	2,959	CAD	197,281	0.19
ENBRIDGE INC	6,499	CAD	261,974	0.25
FAIRFAX FINANCIAL HOLDINGS SUB.VTG	171	CAD	86,492	0.08
FRANCO-NEVADA CORP	1,173	CAD	147,278	0.14
KINROSS GOLD CORP	11,732	CAD	39,845	0.04
MAGNA INTL SHS -A- SUB.VTG	1,682	CAD	88,157	0.08
MANULIFE FINANCIAL REGISTERED	7,025	CAD	116,272	0.11
NATIONAL BK CANADA	1,575	CAD	98,654	0.09
NUTRIEN - REGISTERED	894	CAD	67,957	0.06
POWER CORP DU CANADA SUB.	4,189	CAD	102,881	0.10
ROYAL BANK OF CANADA	2,968	CAD	274,318	0.26
SHOPIFY -A- SUBORD VOTING	4,810	CAD	143,456	0.14
SUN LIFE FINANCIAL INC	2,241	CAD	98,012	0.09
SUNCOR ENERGY INC	5,413	CAD	181,270	0.17
TC ENERGY - REGISTERED SHS	3,330	CAD	164,654	0.16
TECK RESOURCES LTD -B-	4,873	CAD	142,228	0.14
TORONTO DOMINION BANK	4,757	CAD	297,756	0.28
			<b>3,722,543</b>	<b>3.54</b>
<b>Cayman Islands</b>				
CK HUTCHISON	10,500	HKD	67,900	0.06
			<b>67,900</b>	<b>0.06</b>
<b>Denmark</b>				
DANSKE BANK	3,721	DKK	50,186	0.05
DSV A/S	821	DKK	109,428	0.10
GENMAB AS	272	DKK	84,014	0.08

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Cleome Index World Equities

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
NOVO NORDISK	4,461	DKK	472,215	0.45
NOVOZYMES -B-	1,742	DKK	99,788	0.09
VESTAS WIND SYSTEMS - BEARER AND/OR SHS	4,332	DKK	87,320	0.08
			<b>902,951</b>	<b>0.86</b>
<b>Finland</b>				
KONE -B-	2,822	EUR	128,006	0.12
NOKIA OYJ	24,549	EUR	108,985	0.10
			<b>236,991</b>	<b>0.23</b>
<b>France</b>				
ACCOR SA	3,398	EUR	87,770	0.08
AXA SA	5,820	EUR	126,061	0.12
BNP PARIBAS SA	3,393	EUR	153,923	0.15
CAPGEMINI SE	962	EUR	157,239	0.15
CARREFOUR SA	6,080	EUR	102,661	0.10
CIE DE SAINT-GOBAIN	2,217	EUR	90,775	0.09
DANONE SA	2,234	EUR	118,983	0.11
ENGIE SA	4,564	EUR	50,049	0.05
ESSILORLUXOTTICA SA	1,034	EUR	147,759	0.14
KERING	230	EUR	112,723	0.11
LEGRAND SA	1,720	EUR	121,191	0.12
L'OREAL SA	637	EUR	209,764	0.20
LVMH MOET HENNESSY LOUIS VUITTON SE	684	EUR	397,883	0.38
ORANGE	5,849	EUR	65,626	0.06
PERNOD RICARD SA	823	EUR	144,272	0.14
SANOFI	2,949	EUR	284,107	0.27
SARTORIUS STEDIM BIOTECH	234	EUR	70,036	0.07
SCHNEIDER ELECTRIC SE	1,767	EUR	199,494	0.19
SOCIETE GENERALE SA	3,763	EUR	78,609	0.07
TOTALENERGIESSE	6,931	EUR	349,114	0.33
VINCI SA	1,539	EUR	130,753	0.12
VIVENDI SA	7,175	EUR	69,569	0.07
			<b>3,268,361</b>	<b>3.11</b>
<b>Germany</b>				
ADIDAS AG NAMEN AKT	615	EUR	103,787	0.10
ALLIANZ SE REG SHS	783	EUR	142,600	0.14
BASF SE REG SHS	2,683	EUR	111,412	0.11
BMW AG	1,455	EUR	106,884	0.10
DAIMLER AG NAMEN-AKT	2,261	EUR	124,852	0.12
DEUTSCHE BANK AG REG SHS	8,240	EUR	68,540	0.07
DEUTSCHE POST AG REG SHS	2,766	EUR	98,857	0.09
DEUTSCHE TELEKOM AG REG SHS	8,963	EUR	169,813	0.16
E.ON SE	12,768	EUR	102,246	0.10
FRESENIUS SE	1,886	EUR	54,505	0.05
HENKEL AG & CO KGAA	1,122	EUR	65,951	0.06
INFINEON TECHNOLOGIES REG SHS	6,500	EUR	150,085	0.14
MUENCHENER RUECKVERSICHERUNGS AG REG SHS	410	EUR	91,922	0.09
SAP AG	2,447	EUR	212,718	0.20
SIEMENS AG REG	2,143	EUR	208,064	0.20
SIEMENS ENERGY - REGISTERED SHS	3,029	EUR	42,361	0.04
VOLKSWAGEN AG	236	EUR	41,040	0.04
VOLKSWAGEN AG VORZ.AKT	294	EUR	37,461	0.04
VONOVIA SE	1,493	EUR	43,894	0.04
			<b>1,976,992</b>	<b>1.88</b>
<b>Hong Kong</b>				
AIA GROUP LTD	29,000	HKD	300,655	0.29
HANG SENG BANK LTD	4,600	HKD	77,661	0.07
HONG KONG CHINA GAS	101,623	HKD	104,675	0.10
HONG KONG EXCHANGES AND CLEARING LTD	3,300	HKD	155,273	0.15
SUN HUNG KAI PROPERTIES LTD	8,000	HKD	90,399	0.09

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Cleome Index World Equities

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
THE LINK REIT UNITS	11,500	HKD	89,717	0.09
			<b>818,380</b>	<b>0.78</b>
<b>Ireland</b>				
ACCENTURE - SHS CLASS A	1,694	USD	449,892	0.43
AON - REGISTERED SHS (USD)	560	USD	144,455	0.14
CRH PLC	1,785	EUR	58,905	0.06
EATON CORPORATION PUBLIC LIMITED COMPANY	1,581	USD	190,531	0.18
JOHNSON CONTROLS INTL	2,731	USD	125,076	0.12
KERRY GROUP -A-	999	EUR	91,249	0.09
LINDE PLC	1,295	USD	356,164	0.34
MEDTRONIC HLD	2,774	USD	238,143	0.23
TRANE TECH - REGISTERED SHS	993	USD	123,354	0.12
			<b>1,777,769</b>	<b>1.69</b>
<b>Italy</b>				
ASSICURAZIONI GENERALI SPA	965	EUR	14,692	0.01
ENEL SPA	22,412	EUR	116,991	0.11
ENI SPA	8,734	EUR	98,939	0.09
INTESA SANPAOLO	53,975	EUR	96,076	0.09
SNAM SPA	35,319	EUR	176,560	0.17
UNICREDIT SPA REGS	7,633	EUR	69,193	0.07
			<b>572,451</b>	<b>0.54</b>
<b>Japan</b>				
ASTELLAS PHARMA	8,700	JPY	129,554	0.12
BRIDGESTONE CORP	1,900	JPY	66,219	0.06
CANON INC	4,000	JPY	86,883	0.08
CENTRAL JAPAN RAILWAY CO	500	JPY	55,112	0.05
CHUGAI PHARMACEUTICAL	2,200	JPY	53,749	0.05
DAI-ICHI LIFE HOLDINGS INC	5,300	JPY	93,664	0.09
DAIICHI SANKYO CO LTD	5,400	JPY	130,676	0.12
DAIKIN INDUSTRIES LTD	800	JPY	122,510	0.12
DAIWA SECURITIES GROUP INC	17,500	JPY	74,668	0.07
DENSO CORP	1,600	JPY	81,200	0.08
EAST JAPAN RAILWAY CO	1,400	JPY	68,389	0.06
FANUC CORP SHS	700	JPY	104,682	0.10
FAST RETAILING CO LTD	200	JPY	100,092	0.10
FUJIFILM HOLDINGS CORP	2,000	JPY	102,486	0.10
HITACHI LTD	2,900	JPY	131,453	0.12
HONDA MOTOR CO LTD	4,019	JPY	93,182	0.09
HOYA CORP	1,000	JPY	81,567	0.08
ITOCHU CORP	4,300	JPY	111,020	0.11
KAO CORP	1,200	JPY	46,233	0.04
KDDI CORP	4,900	JPY	147,970	0.14
KEYENCE CORP	500	JPY	163,276	0.16
KIRIN HOLDINGS CO LTD	4,800	JPY	72,238	0.07
KOMATSU LTD	4,700	JPY	99,540	0.09
KUBOTA CORP	5,900	JPY	84,203	0.08
KYOCERA CORP	2,300	JPY	117,502	0.11
MARUBENI CORP	8,900	JPY	76,699	0.07
MITSUBISHI CORP	4,800	JPY	136,433	0.13
MITSUBISHI ELECTRIC CORP	8,600	JPY	87,859	0.08
MITSUBISHI ESTATE	7,000	JPY	97,043	0.09
MITSUBISHI HEAVY INDUSTRIES LTD	3,600	JPY	120,271	0.11
MITSUBISHI UFJ FINANCIAL GROUP INC	18,961	JPY	97,375	0.09
MIITSUI AND CO LTD	5,500	JPY	115,960	0.11
MIITSUI FUDOSAN CO LTD	5,100	JPY	104,762	0.10
MS&AD INSURANCE GROUP HOLDING	3,300	JPY	96,609	0.09
MURATA MANUFACTURING CO LTD	2,200	JPY	114,562	0.11
NIDEC CORP	1,500	JPY	88,503	0.08
NINTENDO CO LTD	400	JPY	165,261	0.16

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Cleome Index World Equities

Investment portfolio as at June 30, 2022

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NIPPON TELEGRAPH AND TELEPHONE CORP	4,700	JPY	128,925	0.12
NISSAN CHEMICAL CORP	2,300	JPY	101,211	0.10
NOMURA HOLDINGS INC	16,400	JPY	57,261	0.05
ONO PHARMACEUTICAL CO LTD	4,100	JPY	100,516	0.10
ORIX CORP	5,000	JPY	80,124	0.08
OTSUKA HOLDINGS	3,500	JPY	118,729	0.11
PANASONIC CORP	9,700	JPY	74,886	0.07
RECRUIT HOLDINGS CO LTD	4,300	JPY	120,950	0.11
SECOM CO LTD	1,400	JPY	82,632	0.08
SEKISUI HOUSE LTD	4,800	JPY	80,316	0.08
SHIN-ETSU CHEM. CO LTD	1,200	JPY	129,269	0.12
SHISEIDO	1,900	JPY	72,854	0.07
SMC CORP	200	JPY	85,151	0.08
SOFTBANK GROUP	3,600	JPY	132,691	0.13
SO-NET M3	2,100	JPY	57,634	0.05
SONY CORP	3,200	JPY	249,976	0.24
SUMITOMO CORP	6,600	JPY	86,293	0.08
SUMITOMO ELECTRIC INDUSTRIES LTD	7,200	JPY	75,990	0.07
TAKEDA PHARMACEUTICAL	4,000	JPY	107,527	0.10
TOKIO MARINE HOLDINGS INC	2,000	JPY	111,287	0.11
TOKYO GAS CO LTD	5,400	JPY	106,723	0.10
TOKYU CORP	9,200	JPY	103,511	0.10
TOYOTA MOTOR CORP	26,600	JPY	393,298	0.37
WEST JAPAN RAILWAY COMPANY	1,500	JPY	52,711	0.05
YASKAWA ELECTRIC CORP	2,300	JPY	70,767	0.07
			<b>6,500,637</b>	<b>6.18</b>
<b>Jersey</b>				
APTIV PLC	989	USD	84,261	0.08
FERGUSON NEWCO PLC	1,275	GBP	136,091	0.13
WPP PLC	8,624	GBP	82,613	0.08
			<b>302,965</b>	<b>0.29</b>
<b>Luxembourg</b>				
ORSTED	974	DKK	97,169	0.09
PINTEREST REGISTERED SHS -A-	3,085	USD	53,588	0.05
THE TRADE DESK -A-	1,483	USD	59,422	0.06
ZOOM VIDEO COMMUNICATIONS INC	932	USD	96,253	0.09
			<b>306,432</b>	<b>0.29</b>
<b>Netherlands Antilles</b>				
SCHLUMBERGER LTD	4,731	USD	161,826	0.15
			<b>161,826</b>	<b>0.15</b>
<b>Netherlands</b>				
ADYEN --- PARTS SOCIALES	87	EUR	120,756	0.11
AKZO NOBEL NV	1,614	EUR	101,069	0.10
ASML HOLDING NV	1,055	EUR	480,922	0.46
HEINEKEN NV	874	EUR	76,038	0.07
ING GROUP NV	12,939	EUR	122,028	0.12
KONINKLIJKE AHOLD DELHAIZE NV	6,021	EUR	149,682	0.14
LYONDELLBASELL -A-	856	USD	71,611	0.07
NXP SEMICONDUCTORS	978	USD	138,479	0.13
PROSUS NV	2,567	EUR	160,386	0.15
QIAGEN REGD EUR	1,975	EUR	88,282	0.08
ROYAL PHILIPS NV	3,250	EUR	66,804	0.06
			<b>1,576,057</b>	<b>1.50</b>
<b>Norway</b>				
AKER BP ASA	1,814	NOK	60,097	0.06
DNB BK ASA	2,878	NOK	49,194	0.05
EQUINOR ASA	7,406	NOK	245,618	0.23
			<b>354,909</b>	<b>0.34</b>

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Cleome Index World Equities

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
<b>Panama</b>				
CARNIVAL CORP	4,233	USD	35,024	0.03
			<b>35,024</b>	<b>0.03</b>
<b>Singapore</b>				
KEPPEL CORPORATION LTD	31,500	SGD	140,510	0.13
SINGAPORE TELECOM - SH BOARD LOT 1000	78,500	SGD	136,503	0.13
			<b>277,013</b>	<b>0.26</b>
<b>Spain</b>				
AMADEUS IT GROUP SA -A-	1,674	EUR	88,990	0.08
BANCO BILBAO VIZCAYA ARGENTARIA SA	17,949	EUR	77,728	0.07
BANCO SANTANDER SA REG SHS	34,753	EUR	93,416	0.09
CELLNEX TELECOM SA	1,774	EUR	65,691	0.06
IBERDROLA SA	17,065	EUR	168,875	0.16
INDITEX SHARE FROM SPLIT	3,712	EUR	80,142	0.08
REPSOL SA	4,025	EUR	56,551	0.05
TELEFONICA SA	17,660	EUR	85,863	0.08
			<b>717,256</b>	<b>0.68</b>
<b>Sweden</b>				
ASSA ABLOY -B- NEW I	5,819	SEK	118,030	0.11
ATLAS COPCO AB	19,040	SEK	169,852	0.16
BOLIDEN --- REGISTERED SHS	6,247	SEK	189,717	0.18
EPIROC --- REGISTERED SHS -A-	7,393	SEK	108,999	0.10
EVOLUTION AB	956	SEK	82,999	0.08
HENNES AND MAURITZ AB	4,735	SEK	53,992	0.05
INVESTOR --- REGISTERED SHS -B-	7,773	SEK	122,024	0.12
SKANDINAVISKA ENSKILDA BANKEN -A-	8,649	SEK	81,055	0.08
SWEDBANK -A-	5,524	SEK	66,671	0.06
			<b>993,339</b>	<b>0.94</b>
<b>Switzerland</b>				
ABB LTD REG SHS	7,045	CHF	179,204	0.17
ADECCO REG.SHS	2,209	CHF	71,596	0.07
ALCON - REGISTERED SHS	1,685	CHF	112,255	0.11
CHOCOLADEFABRIKEN LINDT & SP REGS	1	CHF	100,010	0.10
CHUBB - NAMEN AKT	1,027	USD	193,111	0.18
CIE FINANCIERE RICHEMONT NAMEN AKT	1,819	CHF	184,735	0.18
GEBERIT AG	279	CHF	127,890	0.12
GIVAUDAN SA REG.SHS	48	CHF	160,991	0.15
LONZA GROUP (CHF)	308	CHF	156,631	0.15
NESTLE SA REG SHS	6,121	CHF	681,511	0.65
NOVARTIS AG REG SHS	4,779	CHF	386,035	0.37
ROCHE HOLDING LTD	1,744	CHF	555,052	0.53
TE CONNECTIVITY LTD REG SHS	1,569	USD	169,814	0.16
THE SWATCH GROUP	392	CHF	88,708	0.08
UBS GROUP SA	10,853	CHF	166,877	0.16
ZURICH INSURANCE GROUP NAMEN AKT	401	CHF	166,345	0.16
			<b>3,500,765</b>	<b>3.33</b>
<b>United Kingdom</b>				
ABRDN PLC	35,687	GBP	66,271	0.06
ANGLO AMERICAN PLC	1,196	GBP	40,807	0.04
ASTRAZENECA PLC	3,894	GBP	488,559	0.46
AVIVA PLC	11,361	GBP	52,964	0.05
BARCLAYS PLC	43,925	GBP	78,134	0.07
BP PLC	56,306	GBP	253,992	0.24
BRITISH LAND CO PLC REIT	14,927	GBP	77,531	0.07
BT GROUP PLC	35,688	GBP	77,238	0.07
COCA-COLA EUROPACIFIC PARTNERS	225	USD	11,107	0.01
COCA-COLA EUROPACIFIC PARTNERS	1,467	USD	71,854	0.07
COMPASS GROUP	7,077	GBP	138,120	0.13
DIAGEO PLC	5,836	GBP	239,359	0.23

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Cleome Index World Equities

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EXPERIAN GROUP	3,964	GBP	110,797	0.11
GLAXOSMITHKLINE PLC	12,370	GBP	253,723	0.24
HSBC HOLDINGS PLC	45,317	GBP	281,968	0.27
LAND SEC R.E.I.T	10,102	GBP	77,924	0.07
LEGAL & GENERAL GROUP PLC	13,868	GBP	38,585	0.04
LIBERTY GLOBAL -C-	2,434	USD	51,430	0.05
LLOYDS BANKING GROUP PLC	228,434	GBP	112,280	0.11
M AND G REGISTERED SHS	28,890	GBP	65,311	0.06
NATIONAL GRID PLC	17,588	GBP	214,946	0.20
NEXT PLC	686	GBP	46,700	0.04
OCADO GROUP PLC	4,693	GBP	42,590	0.04
PRUDENTIAL PLC	7,498	GBP	88,499	0.08
RECKITT BENCKISER GROUP PLC	1,628	GBP	116,691	0.11
RELX PLC	6,024	GBP	155,779	0.15
RIO TINTO PLC	4,176	GBP	238,514	0.23
SEVERN TRENT PLC	4,614	GBP	145,742	0.14
SHELL PLC	12,694	EUR	315,382	0.30
SHELL PLC	7,045	EUR	174,652	0.17
SMITH AND NEPHEW PLC	3,268	GBP	43,564	0.04
STANDARD CHARTERED PLC	12,476	GBP	89,657	0.09
UNILEVER	4,503	GBP	195,070	0.19
UNILEVER	1,112	GBP	48,069	0.05
VODAFONE GROUP PLC	71,254	GBP	104,845	0.10
WHITBREAD	3,421	GBP	98,481	0.09
			<b>4,707,135</b>	<b>4.47</b>
<b>United States of America</b>				
3M CO	1,303	USD	161,291	0.15
ABBOTT LABORATORIES	3,853	USD	400,429	0.38
ABBVIE INC	4,435	USD	649,734	0.62
ACTIVISION BLIZZARD	2,026	USD	150,887	0.14
ADOBE INC	1,145	USD	400,917	0.38
ADVANCED MICRO DEVICES INC	4,347	USD	317,964	0.30
AFLAC INC	2,424	USD	128,289	0.12
AGILENT TECHNOLOGIES	1,282	USD	145,644	0.14
AIR PRODUCTS & CHEMICALS INC	487	USD	112,022	0.11
AIRBNB INC	921	USD	78,476	0.07
ALBEMARLE - REGISTERED SHS	320	USD	63,966	0.06
ALIGN TECHNOLOGY INC	242	USD	54,784	0.05
ALLSTATE CORP	965	USD	116,978	0.11
ALPHABET INC -A-	668	USD	1,392,458	1.32
ALPHABET INC -C-	658	USD	1,376,768	1.31
AMAZON.COM INC	20,240	USD	2,056,235	1.95
AMERICAN WATER WORKS CO INC	1,287	USD	183,143	0.17
AMERICAN EXPRESS	1,629	USD	215,995	0.21
AMERICAN INTL	2,695	USD	131,805	0.13
AMERICAN TOWER CORP	1,174	USD	287,018	0.27
AMERIPRISE FINANCIAL INC	500	USD	113,674	0.11
AMERISOURCEBERGEN CORP	1,173	USD	158,741	0.15
AMETEK INC	1,379	USD	144,950	0.14
AMGEN INC	1,304	USD	303,470	0.29
AMPHENOL -A-	3,376	USD	207,898	0.20
ANALOG DEVICES INC	1,605	USD	224,281	0.21
ANTHEM INC	628	USD	289,885	0.28
APPLE INC	36,861	USD	4,820,542	4.58
APPLIED MATERIALS INC	2,710	USD	235,837	0.22
ARCHER-DANIELS MIDLAND CO	2,337	USD	173,467	0.16
AT&T INC	16,998	USD	340,789	0.32
ATMOS ENERGY CORP	1,922	USD	206,089	0.20

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Description	Quantity	Currency	Market value (in EUR)	% net assets
AUTODESK INC	761	USD	125,172	0.12
AUTOMATIC DATA PROCESSING INC	1,227	USD	246,515	0.23
AUTOZONE INC	83	USD	170,622	0.16
BALL CORP	1,673	USD	110,050	0.10
BANK OF AMERICA CORP	15,855	USD	472,109	0.45
BANK OF NY MELLON	2,548	USD	101,657	0.10
BAXTER INTERNATIONAL INC	1,494	USD	91,788	0.09
BECTON DICKINSON	801	USD	188,886	0.18
BERKSHIRE HATHAWAY -B-	2,854	USD	745,324	0.71
BIOGEN IDEC INC	386	USD	75,299	0.07
BLACKROCK INC	342	USD	199,236	0.19
BLACKSTONE INC - REGISTERED SHS	1,946	USD	169,815	0.16
BOOKING HOLDINGS INC	118	USD	197,409	0.19
BOSTON PROPERTIES INC	943	USD	80,260	0.08
BOSTON SCIENTIF CORP	3,925	USD	139,925	0.13
BRISTOL-MYERS SQUIBB CO	5,900	USD	434,550	0.41
BROADCOM INC - REGISTERED SHS	1,076	USD	500,006	0.48
BROWN-FORMAN CORP -B- NON VOTING	1,740	USD	116,771	0.11
CAESARS ENTERTAINMENT - REGISTERED SHS	1,338	USD	49,018	0.05
CAPITAL ONE FINANCIAL CORP	1,185	USD	118,098	0.11
CARDINAL HEALTH	1,885	USD	94,245	0.09
CARRIER GLOBAL CORP-WI	3,602	USD	122,863	0.12
CATERPILLAR - REGISTERED	1,401	USD	239,555	0.23
CENTENE CORP	1,784	USD	144,382	0.14
CHARLES SCHWAB CORP/THE	3,757	USD	227,048	0.22
CHARTER COMM -A-	356	USD	159,545	0.15
CHIPOTLE MEXICAN GRILL -A-	109	USD	136,297	0.13
CHURCH AND DWIGHT CO	2,279	USD	201,992	0.19
CIGNA CORPORATION - REGISTERED SHS	869	USD	219,043	0.21
CISCO SYSTEMS INC	11,108	USD	453,054	0.43
CITIGROUP INC	3,763	USD	165,537	0.16
CITIZENS FINANCIAL GROUP INC	2,447	USD	83,537	0.08
CITRIX SYSTEMS	723	USD	67,200	0.06
CLOROX CO	599	USD	80,776	0.08
CME GROUP -A-	998	USD	195,409	0.19
COCA-COLA CO	9,014	USD	542,418	0.52
COGNIZANT TECHNOLOGY SOLUTIONS -A-	2,640	USD	170,428	0.16
COLGATE-PALMOLIVE CO	2,347	USD	179,912	0.17
COMCAST CORP	10,476	USD	393,207	0.37
CONAGRA BRANDS INC	3,956	USD	129,565	0.12
CONOCOPHILLIPS CO	4,067	USD	349,378	0.33
CONSOLIDATED EDISON INC	3,574	USD	325,111	0.31
CONSTELLATION BRANDS INC -A-	623	USD	138,884	0.13
CORNING INC	3,223	USD	97,142	0.09
COSTCO WHOLESALE CORP	1,202	USD	551,049	0.52
CROWN CASTLE REIT	1,237	USD	199,231	0.19
CSX CORP	6,289	USD	174,813	0.17
CUMMINS - REGISTERED	618	USD	114,402	0.11
CVS HEALTH	3,618	USD	320,669	0.30
DANAHER CORP	1,580	USD	383,148	0.36
DATADOG INC	1,021	USD	93,013	0.09
DEERE AND CO	766	USD	219,421	0.21
DEVON ENERGY CORP	991	USD	52,240	0.05
DEXCOM INC	1,332	USD	94,958	0.09
DISCOVER FINANCIAL SERVICES - SHS WI	1,017	USD	92,006	0.09
DOCUSIGN INC	1,028	USD	56,422	0.05
DOLLAR GENERAL	783	USD	183,825	0.17
DOLLAR TREE INC	889	USD	132,527	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 World Equities

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
DOMINION RESOURCES - REGISTERED	2,717	USD	207,417	0.20
DOVER CORP	1,071	USD	124,285	0.12
DOW - REGISTERED SHS	1,708	USD	84,318	0.08
DOWDUPONT - REGISTERED SHS WI	1,796	USD	95,482	0.09
EBAY INC	2,036	USD	81,152	0.08
ECOLAB INC	969	USD	142,516	0.14
EDISON INTERNATIONAL	2,569	USD	155,401	0.15
EDWARDS LIFESCIENCES CORP	2,045	USD	186,005	0.18
ELECTRONIC ARTS - REGISTERED	1,164	USD	135,445	0.13
ELI LILLY & CO	1,994	USD	618,408	0.59
EMERSON ELECTRIC CO	1,970	USD	149,882	0.14
ENPHASE ENERGY --- REGISTERED SHS	546	USD	101,967	0.10
ENTERGY CORP	612	USD	65,939	0.06
EOG RESOURCES INC	1,933	USD	204,200	0.19
EPAM SYSTEMS	157	USD	44,268	0.04
EQTY RESIDENTIAL PPTYS TR SHS BEN.INT.	2,096	USD	144,792	0.14
EQUIFAX INC	616	USD	107,698	0.10
EQUINIX INC	274	USD	172,197	0.16
ESSEX PROPERTY TRUST	449	USD	112,313	0.11
ESTEE LAUDER COMPANIES INC -A-	505	USD	123,017	0.12
EXXON MOBIL CORP	10,575	USD	866,271	0.82
FASTENAL CO	3,480	USD	166,169	0.16
FEDEX CORP	569	USD	123,390	0.12
FIDELITY NATIONAL INFO SERVICES INC	1,716	USD	150,467	0.14
FIFTH THIRD BANCORP	3,288	USD	105,674	0.10
FIRST REPUBLIC BANK	787	USD	108,552	0.10
FISERV INC	1,811	USD	154,120	0.15
FORD MOTOR	10,511	USD	111,902	0.11
FORTINET	2,795	USD	151,266	0.14
FORTIVE CORP	1,423	USD	74,019	0.07
FOX CORP -A-	2,473	USD	76,074	0.07
FRANKLIN RESOURCES INC	1,870	USD	41,695	0.04
GENERAL ELECTRI	2,927	USD	178,260	0.17
GENERAL MILLS INC	3,121	USD	225,242	0.21
GENERAL MOTORS CO	3,475	USD	105,568	0.10
GENUINE PARTS CO	989	USD	125,819	0.12
GILEAD SCIENCES INC	2,502	USD	147,925	0.14
HALLIBURTON	5,438	USD	163,122	0.16
HCA INC	711	USD	114,296	0.11
HENRY SCHEIN INC	1,255	USD	92,122	0.09
HESS CORP	991	USD	100,422	0.10
HOME DEPOT INC	2,311	USD	606,282	0.58
HP ENTERPRISE CO	7,630	USD	96,775	0.09
HP INC	4,214	USD	132,130	0.13
HUBSPOT INC	202	USD	58,091	0.06
HUMANA INC	363	USD	162,523	0.15
HUNTINGTON BANCSHARES INC	6,561	USD	75,497	0.07
IAC/INTERACTIVE	910	USD	66,127	0.06
IBM CORP	2,220	USD	299,815	0.28
IDEXX LABS CORP	324	USD	108,696	0.10
ILLINOIS TOOL WORKS	918	USD	160,032	0.15
ILLUMINA INC	414	USD	73,007	0.07
INCYTE CORP	1,226	USD	89,090	0.08
INGERSOLL RAND INC	2,457	USD	98,896	0.09
INTEL CORP	9,647	USD	345,205	0.33
INTERCONTINENTAL EXCHANGE INC	1,369	USD	123,144	0.12
INTERNATIONAL PAPER CO	1,642	USD	65,699	0.06
INTL FLAVORS & FRAG	971	USD	110,637	0.11

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Cleome Index World Equities

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
INTUIT	780	USD	287,573	0.27
INTUITIVE SURGICAL	885	USD	169,906	0.16
IQVIA HOLDINGS INC	746	USD	154,837	0.15
J.M. SMUCKER CO SHS	1,315	USD	161,015	0.15
JOHNSON & JOHNSON	6,002	USD	1,019,097	0.97
JPMORGAN CHASE CO	6,203	USD	668,152	0.63
KELLOGG CO	2,443	USD	166,707	0.16
KEYCORP	5,705	USD	94,024	0.09
KIMBERLY-CLARK CORP	914	USD	118,157	0.11
KINDER MORGAN INC	7,839	USD	125,670	0.12
KROGER CO	3,173	USD	143,649	0.14
LABORATORY CORP OF AMERICA HOLDINGS	434	USD	97,290	0.09
LAM RESEARCH CORP	468	USD	190,768	0.18
LINCOLN NATIONAL CORP	1,386	USD	62,005	0.06
LOEWS CORP	1,684	USD	95,455	0.09
LOWE'S CO INC	1,606	USD	268,325	0.26
LULULEMON ATHLETICA INC SHS WHEN ISSUED	429	USD	111,865	0.11
LUMEN TECH - REGISTERED SHS	5,049	USD	52,690	0.05
M&T BANK CORPORATION	858	USD	130,811	0.12
MARATHON PETROLEUM	2,343	USD	184,244	0.18
MARKETAXESS HOLDING INC	200	USD	48,976	0.05
MARRIOTT INTERNATIONAL -A-	1,194	USD	155,336	0.15
MARSH MCLENNAN COS	1,210	USD	179,686	0.17
MARVELL TECH --- REGISTERED SHS	1,553	USD	64,663	0.06
MASTERCARD INC -A-	2,039	USD	615,298	0.58
MATCH GROUP INC	971	USD	64,727	0.06
MCCORMICK & CO INC NON VOTING	1,999	USD	159,182	0.15
MCDONALD'S CORP	1,770	USD	417,980	0.40
MCKESSON CORP	789	USD	246,190	0.23
MERCADOLIBRE	146	USD	88,941	0.08
MERCK & CO INC	6,005	USD	523,675	0.50
META PLATFOR -A-	5,440	USD	839,065	0.80
METLIFE INC	2,174	USD	130,571	0.12
METTLER TOLEDO INTERNATIONAL	127	USD	139,551	0.13
MICRON TECHNOLOGY INC	2,967	USD	156,885	0.15
MICROSOFT CORP	16,096	USD	3,954,217	3.76
MODERNA INC	958	USD	130,901	0.12
MONDELEZ INTERNATIONAL INC	4,138	USD	245,759	0.23
MONSTER BEVERAGE CORP	1,626	USD	144,177	0.14
MOODY S CORP	565	USD	146,983	0.14
MORGAN STANLEY	3,031	USD	220,515	0.21
MOSAIC	643	USD	29,049	0.03
NETFLIX INC	1,098	USD	183,660	0.17
NEWMONT CORPORATION	2,635	USD	150,395	0.14
NEXTERA ENERGY	5,058	USD	374,760	0.36
NIKE INC	3,008	USD	294,053	0.28
NORFOLK SOUTHERN	752	USD	163,491	0.16
NORTHERN TRUST CORP	1,136	USD	104,836	0.10
NUCOR CORP	1,393	USD	139,120	0.13
NVIDIA CORP	5,910	USD	856,949	0.81
O REILLY AUTO	304	USD	183,706	0.17
OCCIDENTAL PETROLEUM CORP	3,134	USD	176,508	0.17
OKTA -A-	678	USD	58,627	0.06
OMNICOM GROUP INC	1,535	USD	93,396	0.09
ORACLE CORP	3,996	USD	267,063	0.25
OTIS WORLDWIDE CORPORATION	1,529	USD	103,357	0.10
PACCAR INC	1,199	USD	94,434	0.09
PALO ALTO NETWORKS	120	USD	56,696	0.05

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

Investment portfolio as at June 30, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
PARKER-HANNIFIN CORP	445	USD	104,732	0.10
PAYCHEX INC	1,545	USD	168,281	0.16
PAYCOM SOFTWARE INC	300	USD	80,383	0.08
PAYPAL HOLDINGS	2,674	USD	178,633	0.17
PEPSICO INC	3,099	USD	494,026	0.47
PFIZER INC	7,712	USD	386,762	0.37
PIONER NATURAL RESOURCES COMPANY	809	USD	172,626	0.16
PLUG POWER INC	3,593	USD	56,948	0.05
PNC FINANCIAL SERVICES GROUP INC	1,211	USD	182,753	0.17
PPG INDUSTRIES INC	912	USD	99,745	0.09
PRINCIPAL FINANCIAL GROUP INC	1,509	USD	96,405	0.09
PROCTER & GAMBLE CO	5,573	USD	766,504	0.73
PROGRESSIVE CORP	1,792	USD	199,298	0.19
PROLOGIS	2,256	USD	253,880	0.24
PRUDENTIAL FINANCIAL INC	1,325	USD	121,265	0.12
PUBLIC STORAGE INC	750	USD	224,308	0.21
QUALCOMM INC	2,804	USD	342,611	0.33
RAYMOND JAMES FINANCIAL INC	1,314	USD	112,377	0.11
REGENERON PHARMACEUTICALS INC	295	USD	166,802	0.16
REGIONS FINANCIAL CORP	5,587	USD	100,202	0.10
ROCKWELL AUTOMATION	550	USD	104,855	0.10
ROKU	563	USD	44,234	0.04
ROPER TECHNOLOGIES	380	USD	143,447	0.14
ROSS STORES INC	1,288	USD	86,524	0.08
S&P GLOBAL INC	848	USD	273,401	0.26
SALESFORCE.COM INC	2,410	USD	380,455	0.36
SBA COMMUNICATIONS -A	436	USD	133,475	0.13
SEA -A- ADR REPR1 SHS	1,767	USD	113,006	0.11
SEMPRA ENERGY	1,924	USD	276,550	0.26
SERVICENOW INC	591	USD	268,815	0.26
SHERWIN WILLIAMS CO	948	USD	203,039	0.19
SIMON PROPERTY GROUP - REGISTERED	1,269	USD	115,217	0.11
SNAP INC-A-	3,177	USD	39,901	0.04
SNAP ON INC	519	USD	97,813	0.09
SPLUNK INC	963	USD	81,484	0.08
STANLEY BLACK & DECKER INC	538	USD	53,962	0.05
STARBUCKS CORP	3,029	USD	221,326	0.21
STATE STREET CORP	1,322	USD	77,958	0.07
STRYKER CORP	709	USD	134,910	0.13
SYSCO CORP	1,956	USD	158,489	0.15
T MOBILE USA INC	1,669	USD	214,785	0.20
T ROWE PRICE GROUP INC	776	USD	84,329	0.08
TARGET CORP	1,210	USD	163,459	0.16
TESLA MOTORS INC	1,993	USD	1,283,778	1.22
TEXAS INSTRUMENTS INC	2,253	USD	331,124	0.31
THE HARTFORD FINANCIAL SERVICES GROUP	1,441	USD	90,186	0.09
THE KRAFT HEINZ	2,570	USD	93,758	0.09
THE WESTERN UNION COMPANY	4,803	USD	75,666	0.07
THERMO FISHER SCIENT SHS	971	USD	504,591	0.48
TJX COS INC	3,163	USD	168,974	0.16
TRAVELERS COS INC/THE	863	USD	139,614	0.13
TRUIST FINANCIAL CORP	3,917	USD	177,707	0.17
TWILIO INC	797	USD	63,893	0.06
TWITTER INC	2,565	USD	91,736	0.09
UNION PACIFIC CORP	1,534	USD	312,948	0.30
UNITED PARCEL SERVICE INC	1,601	USD	279,541	0.27
UNITEDHEALTH GROUP INC	2,151	USD	1,056,787	1.00
US BANCORP	3,965	USD	174,537	0.17

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, 2022

Description	Quantity	Currency	Market value (in EUR)	% net assets
VALERO ENERGY CORP	1,694	USD	172,211	0.16
VEEVA SYSTEMS -A-	586	USD	111,006	0.11
VERIZON COMMUNICATIONS INC	8,731	USD	423,835	0.40
VERTEX PHARMACEUTICALS INC	747	USD	201,346	0.19
VF REGISTERED	1,443	USD	60,966	0.06
VIACOMCBS INC	2,120	USD	50,047	0.05
VISA INC -A-	3,841	USD	723,377	0.69
VORNADO REALTY TRUST SHS OF BENEF.INT	1,979	USD	54,120	0.05
WABTEC CORP	1,346	USD	105,677	0.10
WALGREENS BOOTS	2,687	USD	97,410	0.09
WALT DISNEY CO	4,302	USD	388,454	0.37
WARNER BROS DISCOVERY INC	5,206	USD	66,827	0.06
WASTE MANAGEMENT	1,531	USD	224,030	0.21
WATERS	327	USD	103,525	0.10
WELLS FARGO AND CO	9,321	USD	349,231	0.33
WELLTOWER INC	1,999	USD	157,461	0.15
WESTERN DIGITAL CORP	1,241	USD	53,215	0.05
WEYERHAEUSER CO	3,639	USD	115,284	0.11
WILLIAMS COS INC	5,859	USD	174,910	0.17
WORKDAY INC -A-	786	USD	104,940	0.10
WW GRAINGER INC	279	USD	121,274	0.12
WYNN RESORTS LTD	1,004	USD	54,721	0.05
YUM BRANDS INC	993	USD	107,815	0.10
ZOETIS INC -A-	1,468	USD	241,364	0.23
			<b>69,865,390</b>	<b>66.40</b>
<b>Total Shares</b>			<b>104,903,210</b>	<b>99.69</b>
<b>Total transferable securities admitted to an official stock exchange listing or dealt in another regulated market</b>			<b>104,903,210</b>	<b>99.69</b>
<b>Other transferable securities</b>				
<b>Rights</b>				
<b>Spain</b>				
TELEFONICA 14/06/22 RIGHT	17,660	EUR	2,649	0.00
			<b>2,649</b>	<b>0.00</b>
<b>Total Rights</b>			<b>2,649</b>	<b>0.00</b>
<b>Total Other transferable securities</b>			<b>2,649</b>	<b>0.00</b>
<b>Total investment portfolio</b>			<b>104,905,859</b>	<b>99.70</b>
Acquisition cost			80,987,465	



## Cleome Index World Equities

### Geographical and economic breakdown of investments as at June 30, 2022

#### Geographical breakdown (in % of net assets)

United States of America	66.40
Japan	6.18
United Kingdom	4.47
Canada	3.54
Switzerland	3.33
France	3.11
Australia	1.96
Germany	1.88
Ireland	1.69
Netherlands	1.50
Sweden	0.94
Denmark	0.86
Hong Kong	0.78
Spain	0.68
Italy	0.54
Norway	0.34
Jersey	0.29
Luxembourg	0.29
Singapore	0.26
Finland	0.23
Belgium	0.19
Netherlands Antilles	0.15
Cayman Islands	0.06
Panama	0.03
	<b>99.70</b>

#### Economic breakdown (in % of net assets)

Banks and other financial institutions	14.11
Internet and internet services	12.62
Pharmaceuticals	10.51
Office supplies and computing	6.04
Electronics and semiconductors	5.58
Retail trade and department stores	5.27
Petroleum	4.65
Foods and non alcoholic drinks	3.65
Machine and apparatus construction	3.62
Utilities	3.52
Communication	2.90
Insurance	2.86
Road vehicles	2.54
Real estate	2.37
Transportation	1.85
Healthcare	1.83
Miscellaneous consumer goods	1.78
Electrical engineering	1.76
Miscellaneous services	1.68
Graphic art and publishing	1.61
Chemicals	1.55
Hotels and restaurants	1.39
Biotechnology	1.32
Textiles and garments	0.92
Building materials	0.90
Tobacco and alcoholic drinks	0.79
Coal mining and steel industry & Chemicals	0.61
Non ferrous metals	0.45
Precious metals and stones	0.24
Packaging industries	0.22
Environmental services and recycling	0.21
Paper and forest products	0.17

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, 2022

### **Economic breakdown (in % of net assets)**

Watch and clock industry, jewelry	0.08
Tires and rubber	0.06
	<b>99.70</b>



Notes to the financial statements - Schedule of derivative instruments

**Forward foreign exchange contracts**

As at June 30, 2022, the following forward foreign exchange contracts were outstanding:

**Cleome Index USA Equities (see Note 1)**

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Counterparty	Unrealised (in USD)
EUR	29,875,957	USD	31,240,499	15/07/2022	CACEIS Bank, Lux. Branch	15,438
USD	4,655,439	EUR	4,440,426	15/07/2022	CACEIS Bank, Lux. Branch	9,903
USD	522,703	EUR	500,000	06/07/2022	Barclays Bank Ireland Plc	(88)
						<b>25,253</b>

**Cleome Index World Equities**

Currency purchased	Quantity purchased	Currency sold	Quantity sold	Maturity date	Counterparty	Unrealised (in EUR)
AUD	210,000	EUR	138,161	05/07/2022	Barclays Bank Ireland Plc	(43)
						<b>(43)</b>

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, 2022, the following futures contracts were outstanding:

**Cleome Index Euro Corporate Bonds**

Quantity (purchase/(sale))	Description	Currency	Counterparty	Unrealised (in EUR)
<b>Futures on bonds</b>				
67	EURO BOBL FUT 202209	EUR	J.P. Morgan AG	209,710
28	EURO BUND FU /202209	EUR	J.P. Morgan AG	<u>(31,920)</u>
				<b>177,790</b>

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



## 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 24.01.2022, 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.

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.





## Notes to the financial statements

### Note 1 - General Information (continued)

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

- Asset hedged share classes:

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

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

### Note 2 - Principal accounting policies

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

The net asset values used for the purpose of the financial statements are dated June 30, 2022. The net asset value of each sub-fund has been calculated on July 5, 2022 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, 2022:

1 EUR =	1.520350	AUD	1 EUR =	0.860800	GBP	1 EUR =	10.328750	NOK	1 EUR =	1.454950	SGD
1 EUR =	1.348550	CAD	1 EUR =	8.203600	HKD	1 EUR =	1.681450	NZD	1 EUR =	1.045450	USD
1 EUR =	1.000900	CHF	1 EUR =	142.029650	JPY	1 EUR =	10.713150	SEK	1 EUR =	17.127050	ZAR
1 EUR =	7.436650	DKK									

#### 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.

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".



## Notes to the financial statements

### Note 2 - Principal accounting policies (continued)

#### 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, 2022, the SICAV incurred transaction costs and broker's charges related to the purchase and sale of transferable securities, money market instruments, other eligible assets and derivatives instruments. Those charges are disclosed in the statement of changes in net assets under the heading "Transaction costs".

#### h) Income

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

#### i) Abbreviations used in investment portfolios

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

### Note 3 - Management fees

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

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

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

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

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

The Management Company has delegated, under its supervision and responsibility and at its expense, the portfolio management of the SICAV's subfunds, except for the Cleome Index Euro Corporate Bonds sub-fund, to its Belgian subsidiary Candriam Belgium, whose registered office is at Avenue des Arts 58, B-1000 Brussels via a delegation agreement entered into for an unlimited term. This agreement may be terminated by either party subject to advance written notice of 90 days.

The Management Company has delegated the portfolio management of the Cleome Index Euro Corporate Bonds sub-fund, under its supervision and responsibility and at its own expense, to its French subsidiary Candriam France, whose registered office is at 40, rue Washington, F-75408 Paris Cedex 08 via a delegation agreement entered into for an unlimited term. This agreement may be terminated by either party subject to advance written notice of 90 days.

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.



Notes to the financial statements

**Note 3 - Management fees (continued)**

The rates applicable as at June 30, 2022 are as follows:

Sub-funds	Share class	Share type	ISIN	Management fee
Cleome Index EMU Equities	C	Capitalisation	LU1292953335	1.00%
	C	Distribution	LU1365257788	1.00%
	I	Capitalisation	LU1292953418	0.12%
	R	Capitalisation	LU1292953509	0.30%
	R	Distribution	LU1718421743	0.30%
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%
Cleome Index Euro Short Term Bonds	Z	Capitalisation	LU1542324196	0.00%
	C	Capitalisation	LU1542324352	0.20%
	I	Capitalisation	LU1542324519	0.12%
	V	Capitalisation	LU1542324865	0.08%
	Y	Capitalisation	LU1542324949	0.30%
Cleome Index Europe Equities	Z	Capitalisation	LU1542325086	0.00%
	C	Capitalisation	LU0461106337	1.00%
	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%
Cleome Index Global Equities	Z	Capitalisation	LU0479710047	0.00%
	Z	Distribution	LU1379319319	0.00%
	C	Distribution	LU0547832997	1.10%
	I	Capitalisation	LU0644254632	0.12%
	R	Capitalisation	LU1718421586	0.30%
Cleome Index USA Equities	R	Distribution	LU1718421669	0.30%
	Z	Capitalisation	LU0644254475	0.00%
	C	Capitalisation	LU0461105529	1.00%
	C - Hedged	Capitalisation	LU2403432581	1.00%
	C - USD - UnH	Capitalisation	LU1006087313	1.00%
	C - USD - UnH	Distribution	LU1365257515	1.00%
	I	Capitalisation	LU2197357747	0.12%
	I - USD - UnH	Capitalisation	LU0461105875	0.12%
	R	Capitalisation	LU1006087586	0.30%
	R	Distribution	LU1718422394	0.30%
	R - USD - UnH	Capitalisation	LU1718422477	0.30%
	R - USD - UnH	Distribution	LU1718422550	0.30%
	V	Capitalisation	LU2197358042	0.08%
	V - Hedged	Capitalisation	LU2403432821	0.10%
	V - USD - UnH	Capitalisation	LU0438016601	0.08%
	Y	Capitalisation	LU0102768370	0.30%
Cleome Index World Equities	Z	Capitalisation	LU0479709973	0.00%
	Z	Distribution	LU1379320085	0.00%
	Z - USD - UnH	Capitalisation	LU0644256330	0.00%
	C	Distribution	LU1365257945	1.00%
	I	Capitalisation	LU1292954903	0.12%
	R	Capitalisation	LU1292955033	0.30%
	R	Distribution	LU1718422634	0.30%
	Z	Capitalisation	LU1292955207	0.00%

**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.



## Notes to the financial statements

### Note 4 - Distribution fees (continued)

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

### 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 Depository 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, 2022 are as follows:

Sub-funds	Share class	Share type	ISIN	Maximum rate
Cleome Index EMU Equities	C	Capitalisation	LU1292953335	0.40%
	C	Distribution	LU1365257788	0.40%
	I	Capitalisation	LU1292953418	0.30%
	R	Capitalisation	LU1292953509	0.40%
	R	Distribution	LU1718421743	0.40%
	Z	Capitalisation	LU1292953764	0.30%
Cleome Index Euro Corporate Bonds	C	Capitalisation	LU1542321093	0.33%
	C	Distribution	LU1542321176	0.33%
	I	Capitalisation	LU1542321259	0.25%
	R2	Capitalisation	LU1542321416	0.33%
	R2	Distribution	LU1622416649	0.33%
	Y	Capitalisation	LU1542321689	0.25%
	Z	Capitalisation	LU1542321762	0.25%
	Z	Capitalisation	LU1542321929	0.33%
Cleome Index Euro Government Bonds	I	Capitalisation	LU1542322224	0.25%
	R2	Capitalisation	LU1542322653	0.33%
	R2	Distribution	LU1622416722	0.33%
	S	Capitalisation	LU1933089531	0.25%
	Z	Capitalisation	LU1542322810	0.25%
	C	Capitalisation	LU1542323032	0.33%
	I	Capitalisation	LU1542323206	0.25%
	Y	Capitalisation	LU1542323891	0.25%
Cleome Index Euro Long Term Bonds	Z	Capitalisation	LU1542324196	0.25%
	C	Capitalisation	LU1542324352	0.33%
	I	Capitalisation	LU1542324519	0.25%
	V	Capitalisation	LU1542324865	0.25%
Cleome Index Euro Short Term Bonds	Y	Capitalisation	LU1542324949	0.25%
	Z	Capitalisation	LU1542325086	0.25%
	C	Capitalisation	LU0461106337	0.40%
	I	Capitalisation	LU0461106683	0.30%
Cleome Index Europe Equities	R	Capitalisation	LU1006087669	0.40%
	R	Distribution	LU1718421826	0.40%
	V2	Capitalisation	LU0438017591	0.30%



## Notes to the financial statements

### Note 5 - Operating and Administrative Expenses (continued)

Sub-funds	Share class	Share type	ISIN	Maximum rate
Cleome Index Global Equities	Y	Capitalisation	LU0102768701	0.40%
	Z	Capitalisation	LU0479710047	0.30%
	Z	Distribution	LU1379319319	0.30%
	C	Distribution	LU0547832997	0.40%
	I	Capitalisation	LU0644254632	0.33%
Cleome Index USA Equities	R	Capitalisation	LU1718421586	0.40%
	R	Distribution	LU1718421669	0.40%
	Z	Capitalisation	LU0644254475	0.33%
	C	Capitalisation	LU0461105529	0.40%
	C - Hedged	Capitalisation	LU2403432581	0.40%
	C - USD - UnH	Capitalisation	LU1006087313	0.40%
	C - USD - UnH	Distribution	LU1365257515	0.40%
	I	Capitalisation	LU2197357747	0.25%
	I - USD - UnH	Capitalisation	LU0461105875	0.23%
	R	Capitalisation	LU1006087586	0.40%
	R	Distribution	LU1718422394	0.40%
	R - USD - UnH	Capitalisation	LU1718422477	0.40%
	R - USD - UnH	Distribution	LU1718422550	0.40%
	V	Capitalisation	LU2197358042	0.25%
	V - Hedged	Capitalisation	LU2403432821	0.23%
	V - USD - UnH	Capitalisation	LU0438016601	0.23%
	Cleome Index World Equities	Y	Capitalisation	LU0102768370
Z		Capitalisation	LU0479709973	0.23%
Z		Distribution	LU1379320085	0.23%
Z - USD - UnH		Capitalisation	LU0644256330	0.23%
C		Distribution	LU1365257945	0.40%
I		Capitalisation	LU1292954903	0.30%
R		Capitalisation	LU1292955033	0.40%
R		Distribution	LU1718422634	0.40%
Z		Capitalisation	LU1292955207	0.30%

### Note 6 - Subscription tax

The SICAV is governed by the Luxembourg tax laws.

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

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

As a precautionary measure, the SICAV filed a claim with the Belgian tax authority and the Brussels Court of First Instance for the tax to be refunded. At this stage, it is not possible to prejudge the outcome of the dispute or any reimbursement in favour of the SICAV. In a similar case, the Belgian State appealed to the Court of Cassation against the Court of Appeal's rulings in favour of the plaintiff.

The management company was informed that the Court of Cassation ruled against the plaintiff on March 25, 2022. The Court of Cassation (French-speaking chamber) considers that the Brussels Court of Appeal wrongly qualified the Belgian subscription tax as a wealth tax covered by the double taxation convention between Belgium and Luxembourg (which convention attributes the right to tax Luxembourg SICAVs only by Luxembourg and not by Belgium, which justified the claim for reimbursement of the Belgian subscription tax).

The case is referred back to the Court of Appeal of Liège which will be bound by the assessment taken by the Court of Cassation.

Another decision of the Court of Cassation (Dutch-speaking chamber) of April 21, 2022 does not dispute that the Belgian subscription tax is a wealth tax, but considers that the double taxation convention between Belgium and Luxembourg (unlike the one signed with the Netherlands) does not cover in its scope a wealth tax levied in Belgium.

The prospect of a refund is therefore limited and will in any case not be possible in the short term.

### 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.



## Notes to the financial statements

### Note 7 - Securities lending (continued)

As at June 30, 2022, the composition of the securities lent was as follows:

Sub-funds	Currency	Market value of securities lent	Collateral Securities
Cleome Index EMU Equities	EUR	51,061,346	51,029,254
Cleome Index Euro Corporate Bonds	EUR	10,450,539	11,753,971
Cleome Index Euro Government Bonds	EUR	57,581,280	58,389,558
Cleome Index Euro Long Term Bonds	EUR	2,177,578	2,367,493
Cleome Index Euro Short Term Bonds	EUR	47,061,580	47,469,983
Cleome Index Europe Equities	EUR	161,395,016	168,190,504
Cleome Index USA Equities	USD	47,582,784	57,183,559
Cleome Index World Equities	EUR	5,370,095	15,615,714

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, Natixis SA, Banco Santander, Goldman Sachs Bank Europe SE, Scotiabank, Société Générale SA., Crédit Agricole Corporate and Investment Bank, UniCredit AG and Morgan Stanley.

The following items of income were recorded in the accounts during the period ended June 30, 2022:

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	34,063	13,625	20,438
Cleome Index Euro Corporate Bonds	EUR	17,435	6,974	10,461
Cleome Index Euro Government Bonds	EUR	23,082	9,233	13,849
Cleome Index Euro Long Term Bonds	EUR	1,238	495	743
Cleome Index Euro Short Term Bonds	EUR	16,493	6,597	9,896
Cleome Index Europe Equities	EUR	179,267	71,707	107,560
Cleome Index USA Equities	USD	58,647	23,459	35,188
Cleome Index World Equities	EUR	8,895	3,558	5,337

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, 2022:

Sub-funds	Share class	Currency	Dividend	Ex-date
Cleome Index EMU Equities	C	EUR	3.60	28/04/2022
Cleome Index EMU Equities	R	EUR	3.16	28/04/2022
Cleome Index Euro Corporate Bonds	C	EUR	0.42	28/04/2022
Cleome Index Euro Corporate Bonds	R2	EUR	0.55	28/04/2022
Cleome Index Euro Government Bonds	R2	EUR	0.07	28/04/2022
Cleome Index Europe Equities	R	EUR	4.27	28/04/2022
Cleome Index Europe Equities	Z	EUR	48.79	28/04/2022
Cleome Index USA Equities	C - USD - Unhedged	USD	3.50	28/04/2022
Cleome Index USA Equities	R	EUR	2.86	28/04/2022
Cleome Index USA Equities	R - USD - Unhedged	USD	2.77	28/04/2022
Cleome Index USA Equities	Z	EUR	27.70	28/04/2022
Cleome Index World Equities	C	EUR	3.92	28/04/2022





## Notes to the financial statements

### 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 Global Equities, Cleome Index USA Equities and Cleome Index World Equities;
- As regards to fixed-income sub-funds, to value the securities portfolio of the sub-fund on the basis of buying or selling prices or by setting spreads at a level representative of the market in question (in the case, respectively, of net inflow or net outflow) for Cleome Index Euro Corporate Bonds, Cleome Index Euro Government Bonds, Cleome Index Euro Long Term Bonds and Cleome Index Euro Short Term Bonds.

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

As at June 30, 2022, 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	0.04

### 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, 2022 is as follows:

Sub-funds	Currency	Cash at broker
Cleome Index Euro Corporate Bonds	EUR	228,869

### Note 11 - Collateral

In relation with the OTC derivative instruments, cash collateral has been received from Société Générale SA, Citigroup Global Markets Europe AG - Germany - LC, UBS Europe SE (Brexit / ongoing) to:

Sub-funds	Currency	Cash Collateral Posted	Cash Collateral held
Candriam Equities L Risk Arbitrage Opportunities	EUR	(6,230,000)	0

### 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

With effect as of July 1, 2022 (the "Effective Date"), Candriam Luxembourg has absorbed its subsidiaries Candriam Belgium and Candriam France via a Luxembourg merger by absorption in accordance with Article 1021-1 (et seq.) of the Luxembourg law on commercial companies of 10 August 1915, as amended. As of the Effective Date, the name of Candriam Luxembourg has been changed to Candriam.



## Additional 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.

### Engagement & voting policies, use of voting rights

Candriam exercises voting rights for the considered funds.

For all engagement matters, please refer to the engagement policy and to the associated reports, all available under Candriam website [www.candriam.com/en/professional/market-insights/sri-publications/](http://www.candriam.com/en/professional/market-insights/sri-publications/) .”

### Proxy Voting

Since January 1, 2004, Candriam Luxembourg has decided to actively exercise the voting rights attached to the shares that it manages on behalf of its clients in compliance with its engagement policy. This decision indicates Candriam Luxembourg's determination to assume its responsibilities in the context of corporate governance, and to fully exercise its voting rights in companies in which it invests. The details of the voting are available on the web site [www.candriam.com/en/professional/market-insights/sri-publications/](http://www.candriam.com/en/professional/market-insights/sri-publications/) .

For the present SICAV, Candriam does not exercise voting rights, with the exception of the following compartments:

- Cleome Index EMU Equities
- Cleome Index Europe Equities
- Cleome Index USA Equities
- Cleome Index World Equities.

As announced above, details of the voting are available on the web site [www.candriam.com/en/professional/market-insights/sri-publications/](http://www.candriam.com/en/professional/market-insights/sri-publications/). All General Assembly Meetings the Management company attended or was represented at are detailed, as well as the voted resolutions, effective votes and associated rationales when votes against management were registered.

Candriam Luxembourg has formulated and implemented a voting policy based on four principles of corporate governance. Voting decisions are taken in accordance with these principles:

1. Protection of all shareholders' rights in accordance with the “one share – one vote – one dividend” rule.
2. Guaranteed equality of treatment of shareholders, including minority and foreign shareholders.
3. Communication of accurate and transparent financial information.
4. Accountability and independence of the Board of Directors and the external auditors.

As part of its voting decisions, Candriam Luxembourg satisfies itself that it has obtained all the information required for the decision to be taken.

Candriam Luxembourg's ESG and financial analysts examine the resolutions presented to the shareholders, taking into account the voting recommendations provided by external corporate governance advisors. Candriam Luxembourg does, however, retain total independence as regards its votes.

This voting policy is available under Candriam website (\*) and notably details:

- The definition of the voting scope,
- How conflict of interest are identified and managed,
- The role of proxy advisers.

In addition, a Proxy Voting Committee has been established within Candriam Luxembourg. Its role is to evaluate the voting policy and make changes to it when deemed appropriate.

The Proxy Voting Committee consists in internal representatives from the Management, Operations, Risk and ESG Research & Stewardship teams at Candriam. Representatives of the Legal department may attend meetings upon request.

For funds with securities lending programs, a minimum of 20% of every position is systematically reserved for voting (except for those which trade in 'share blocking' markets, where the reserved proportion may be smaller).

For more information on the way the management company deals with securities lending transactions in the voting period, please refer to Candriam Voting policy under <https://www.candriam.com/en/professional/market-insights/sri-publications/> .

(\*) [www.candriam.com/en/professional/market-insights/sri-publications/](http://www.candriam.com/en/professional/market-insights/sri-publications/)

### European directive on shareholders' rights (SRD II) (1)

In accordance with the transparency rules set out in the “Shareholders' Rights” European directive and related to annual disclosures to institutional investors, you can obtain additional information on the investment strategy implemented by Candriam and the contribution of this strategy to the medium to long-term performance of the fund.

You may submit your request to the following address: <https://www.candriam.fr/contact/>.

Our engagement policy is available under Candriam website to the following address: <https://www.candriam.fr/>

(1) Directive (EU) 2017/828 of the European Parliament and of the Council amending Directive 2007/36/EC as regards the encouragement of long-term shareholder engagement.





## Additional information

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

#### a) Global data

With respect to securities lending transactions and total return swaps, the total market value of securities on loan at June 30, 2022 is as follows:

Sub-fund	Currency	Market value (in absolute terms)	% of total lendable assets	% total net asset value
Cleome Index EMU Equities	EUR	45,904,454	38.65	25.71
Cleome Index Euro Corporate Bonds	EUR	9,772,533	4.97	4.49
Cleome Index Euro Government Bonds	EUR	55,275,358	52.25	38.06
Cleome Index Euro Long Term Bonds	EUR	2,099,553	25.29	22.28
Cleome Index Euro Short Term Bonds	EUR	44,881,090	67.11	43.31
Cleome Index Europe Equities	EUR	142,874,785	18.07	14.69
Cleome Index USA Equities	USD	42,442,173	2.88	2.74
Cleome Index World Equities	EUR	4,621,138	4.68	4.39

#### b) Concentration data

The 10 largest counterparties across all securities lending transactions as at June 30, 2022 are as follows:

##### Cleome Index EMU Equities

Counterparty	Gross volumes for open trades
NATIXIS	24,972,508
SOCIETE GENERALE EQUITIES	14,216,680
CACIB	3,681,697
BP2S	2,335,255
BANK OF NOVA SCOTIA	354,681
MORGAN STANLEY EUROPE SE	343,634

##### Cleome Index Euro Corporate Bonds

Counterparty	Gross volumes for open trades
MORGAN STANLEY EUROPE SE BONDS	4,706,783
GOLDMAN SACHS BANK EUROPE SE EQ	3,282,273
SOCIETE GENERALE FI	901,717
BNP SA	738,042
BANCO SANTANDER	82,837
CACIB BONDS	60,882

##### Cleome Index Euro Government Bonds

Counterparty	Gross volumes for open trades
BNP SA	15,612,950
UNICREDIT BONDS	10,545,658
SOCIETE GENERALE FI	9,540,328
BANCO SANTANDER	5,906,102
SOCIETE GENERALE EQUITIES	4,584,625
BP2STERM	3,322,019
BP2S	2,905,712
CACIB	2,855,311
NATIXIS	2,654

##### Cleome Index Euro Long Term Bonds

Counterparty	Gross volumes for open trades
BNP SA	748,191
BP2S	440,725
BP2STERM	406,167
SOCIETE GENERALE FI	348,584
UNICREDIT BONDS	97,213
SOCIETE GENERALE EQUITIES	58,673

##### Cleome Index Euro Short Term Bonds

Counterparty	Gross volumes for open trades
BNP SA	15,039,254
SOCIETE GENERALE EQUITIES	6,015,804
BANCO SANTANDER	5,164,210
CACIB	5,044,520
UNICREDIT BONDS	4,391,307
SOCIETE GENERALE FI	3,963,710
BP2STERM	3,342,347
BP2S	1,919,937



Additional information

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

**Cleome Index Europe Equities**

Counterparty	Gross volumes for open trades
NATIXIS	75,217,545
SOCIETE GENERALE EQUITIES	28,778,708
BP2S	26,082,447
CACIB	9,959,568
MORGAN STANLEY EUROPE SE	1,523,815
BANK OF NOVA SCOTIA	700,066
GOLDMAN SACHS BANK EUROPE SE EQ	330,681
BANCO SANTANDER	281,955

**Cleome Index USA Equities**

Counterparty	Gross volumes for open trades
BP2S	27,484,500
NATIXIS	13,909,145
BANK OF NOVA SCOTIA	750,428
MORGAN STANLEY EUROPE SE	298,100

**Cleome Index World Equities**

Counterparty	Gross volumes for open trades
NATIXIS	1,831,443
BP2S	1,703,973
SOCIETE GENERALE EQUITIES	609,318
CACIB	239,114
BARC EQTY	100,281
MORGAN STANLEY EUROPE SE	53,989
BANCO SANTANDER	51,905
HSBC	21,699
BANK OF NOVA SCOTIA	9,417

The 10 largest issuers of collateral received from securities lending activities as at June 30, 2022 are as follows:

**Cleome Index EMU Equities**

Counterparty	Gross volumes for open trades
JAPA 30 0.3 06-46	6,703,962
JAPA 20 0.5 06-38	3,635,263
ZOETIS INC	2,531,777
MICROSOFT CORP	2,531,774
GILEAD SCIENCES	2,531,765
SUMI MITS FLR 10-22	2,531,692
SUMI MI 2.696 07-24	2,531,660
CONSTELLATION-A	2,531,655
HSBC 3.95 05-24	2,531,575
MITS UF 3.761 07-23	2,531,257

**Cleome Index Euro Corporate Bonds**

Counterparty	Gross volumes for open trades
FRAN GO 0.0 03-25	1,644,324
MEGGITT PLC	924,623
CSX CORP	704,400
VISA INC-CLASS A	626,846
ITAL BU 0.65 05-26	613,672
UNIT KIN 0.13 03-46	471,033
TSY IL G 1.13 11-37	471,031
LVMH MOET HENNE	358,401
SANOFI	350,320
MANP 3.5 06-27	350,287



Additional information

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

**Cleome Index Euro Government Bonds**

Counterparty	Gross volumes for open trades
BQEURO FIX 150323	9,381,502
BUND DE 0.0 05-35	5,565,847
DEUTSCH 0.1 15 4 23	5,565,847
ERST AB 0.0 11-22	3,800,266
NRW BANK 0.13 03-23	3,793,155
BPIF 0.125 11-23	3,368,340
ROYA BA 0.01 01-31	3,280,787
JAPA 30 0.3 06-46	2,790,396
BARC BK 0.0 12-25	1,659,753
TELEFONICA	587,717

**Cleome Index Euro Long Term Bonds**

Counterparty	Gross volumes for open trades
INTL BK 0.25 05-29	301,066
BUND DE 0.0 05-35	267,229
DEUTSCH 0.1 15 4 23	267,229
ROYA BA 0.01 01-31	157,231
BARC BK 0.0 12-25	92,209
REAL DA 1.0 01-26	59,654
ORACLE 2.4 09-23	43,213
AUTO 3.75 06-27	43,161
EBAY 2.7 03-30	42,986
AON COR 4.5 12-28	42,957

**Cleome Index Euro Short Term Bonds**

Counterparty	Gross volumes for open trades
DEUTSCH 0.1 15 4 23	5,392,277
BUND DE 0.0 05-35	5,392,276
JAPA 30 0.3 06-46	3,681,360
BNP PAR 0.85 02-29	3,402,141
ROYA BA 0.01 01-31	3,177,857
BARC BK 0.0 12-25	1,659,753
ERST AB 0.0 11-22	1,600,112
NRW BANK 0.13 03-23	1,597,118
BPIF 0.125 11-23	1,486,032
BANQ EURO FLR 01-27	747,905

**Cleome Index Europe Equities**

Counterparty	Gross volumes for open trades
JAPA 20 0.5 06-38	20,335,989
UNIT KIN 0.13 03-46	12,682,119
GILEAD SCIENCES	7,657,116
BBVA	6,495,098
MICROSOFT CORP	6,050,951
BREWIN DOLPHIN	4,764,661
GENERALI ASSIC	4,208,479
FLIGHT CENTRE TR	3,814,255
THOMSON REUTERS	3,653,786
JAPA 30 0.3 06-46	3,314,262

**Cleome Index USA Equities**

Counterparty	Gross volumes for open trades
UNIT KIN 0.13 03-46	12,918,180
NATL GR 0.19 01-25	4,057,632
UNICREDIT SPA	3,022,459
UBS GROUP AG	2,210,772
PERN RI 0.0 10-23	2,106,362
US TREAS I 2 125 024	1,820,681
SUMI MI 0.508 01-24	1,412,596
SUMI TR 0.8 09-24	1,412,480
UBS Gro 4.125 09-25	1,412,255
HSBC 4.292 09-26	1,412,218



Additional information

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

Cleome Index World Equities

Counterparty	Gross volumes for open trades
GIVAUDAN-REG	9,819,034
JAPON 1.60 20 12 33	380,893
ROYA BK 5.076 01-30	194,987
SUMI MI 0.508 01-24	191,524
SUMI TR 0.8 09-24	191,494
SUMI MI 2.696 07-24	191,372
HSBC 0.732 08-24	191,200
UBS Gro 4.125 09-25	191,091
HSBC 3.95 05-24	191,028
UBS GROU 4.13 04-26	191,025

c) Safekeeping of collateral received

Each sub-fund has CACEIS Bank, Luxembourg Branch as depository 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	30,402,761	20,626,493	51,029,254
Cleome Index Euro Corporate Bonds	EUR	0	6,466,272	5,287,699	11,753,971
Cleome Index Euro Government Bonds	EUR	0	49,401,097	8,988,461	58,389,558
Cleome Index Euro Long Term Bonds	EUR	0	2,334,469	33,024	2,367,493
Cleome Index Euro Short Term Bonds	EUR	0	36,975,312	10,494,671	47,469,983
Cleome Index Europe Equities	EUR	0	71,613,432	96,577,072	168,190,504
Cleome Index USA Equities	USD	0	44,736,678	12,446,881	57,183,559
Cleome Index World Equities	EUR	0	4,987,605	10,628,109	15,615,714

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	51,029,254	0	51,029,254
Cleome Index Euro Corporate Bonds	EUR	0	0	10,881,248	844,849	11,726,097
Cleome Index Euro Government Bonds	EUR	0	0	31,355,564	26,117,766	57,473,330
Cleome Index Euro Long Term Bonds	EUR	0	0	1,482,079	857,191	2,339,270
Cleome Index Euro Short Term Bonds	EUR	0	0	27,164,557	19,658,597	46,823,154
Cleome Index Europe Equities	EUR	0	0	168,190,504	0	168,190,504
Cleome Index USA Equities	USD	0	0	57,183,560	0	57,183,560
Cleome Index World Equities	EUR	0	0	5,796,680	9,230,151	15,026,831