

CLEOME INDEX

Société d'investissement à capital variable governed by Luxembourg law
(the "SICAV")
5, Allée Scheffer
L – 2520 Luxembourg
R.C.S. B-72234

REGISTERED POST

Luxembourg, 16 February 2024

NOTICE TO SHAREHOLDERS

Dear Shareholders,

The Board of Directors wishes to inform you of the following:

[1/ Update to pre-contractual documents \(PCD\) published](#)

In consultation with the management company, the Board of Directors of the SICAV has decided to provide more details of the following sections of the PCDs:

- Which environmental and/or social characteristics are promoted by this financial product?
- What sustainability indicators are used to measure the attainment of each of the environmental or social characteristics promoted by the financial product?
- How do the sustainable investments that the financial product intends to pursue not cause significant harm to any environmental or social sustainable investment objective?
- Does this financial product take account of the principal adverse impacts on sustainability factors?
- What asset allocation is planned for this financial product?
- What investments come under the “#2 Not sustainable” category, what is their purpose and are there any minimum environmental or social safeguards?

[2/ Securities lending transactions](#)

The Cleome Index **Euro Government Bonds** and Cleome Index **Euro Short Term Bonds** sub-funds currently use securities lending transactions in an expected proportion varying between **0% and 25%** of the net assets of the portfolio, and which can reach a **maximum of 75%** of the net assets of the portfolio, under certain market conditions.

In light of market opportunities, the Board of Directors has decided to modify these proportions as follows: the expected proportion will be able to vary between **25% and 50%** of the portfolio's net assets and may reach a **maximum of 100%** of the net assets of the portfolio, under certain market conditions.

[3/ Tracking error range](#)

Based on the level of *tracking errors* calculated, the Board of Directors has decided, in agreement with the Management Company, to adapt the ex-post tracking error target calculated over a period of 52 weeks from less than 0.75% to less than 1.5% for the Cleome Index **Euro Government Bonds** and Cleome Index **Euro Long Term Bonds** sub-funds.

CLEOME INDEX

Société d'investissement à capital variable governed by Luxembourg law
(the "SICAV")
5, Allée Scheffer
L – 2520 Luxembourg
R.C.S. B-72234

4/ Anti-dilution mechanism

The Board of Directors has decided to add a section *VII. Anti-dilution Mechanism* to section 17. *Net Asset Value* in the Prospectus for the sake of greater transparency. Investors are invited to reread this section carefully.

These changes will take effect on **22 March 2024**.

Shareholders of the Cleome Index **Euro Government Bonds** and Cleome Index **Euro Short Term Bonds** sub-funds who do not agree with the above changes in 2/ may apply for the redemption of their shares, free of charge, for a period of one month from **21 February 2024**.

The Prospectus dated **22 March 2024**, and the investor information documents are available free of charge from the registered office of the SICAV or may be obtained free of charge on the following website: <https://www.candriam.lu/en/private/funds-search#>.

The Board of Directors