

Prosper Funds SICAV

Investment Company with Variable Capital ("SICAV")
with multiple sub-funds governed by Luxembourg law

Unaudited Semi-Annual Report
as at 30 June 2023

R.C.S. Luxembourg B 150.045

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Prosper Funds SICAV

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Prosper Funds SICAV

Organisation

Registered office :

12, rue Eugène Ruppert, L-2453 Luxembourg

Date of incorporation :

11 December 2009

Board of Directors of the Fund :

Chairman :

- Sophie MOSNIER, Independent Director

Members :

- Antonio TRICARICO, Executive Officer
Degroof Petercam Asset Services S.A.
- Thierry ROBIN, Administrator
Prosper Professional Services S.A.

Management Company :

Degroof Petercam Asset Services S.A.
12, rue Eugène Ruppert, L-2453 Luxembourg

Managers :

Roubaix Capital LLC
Suite 1150, 1401, 17th Street, US-80202 Denver
(for the sub-fund Prosper Stars & Stripes Fund)

Plurimi Wealth LLP
11, Waterloo Place, UK-SW1Y 4AU London
(for the sub-fund Global Macro Fund)

Manager of the foreign exchange risk :

Degroof Petercam Asset Services S.A.
12, rue Eugène Ruppert, L-2453 Luxembourg
(for the sub-fund Prosper Stars & Stripes Fund)

Plurimi Wealth LLP
11, Waterloo Place, UK-SW1Y 4AU London
(for the sub-fund Global Macro Fund)

Global Distributor :

Prosper Professional Services S.A.
8, Rue Muzy, CH-1207 Geneva

Depository Bank and Paying Agent :

Banque Degroof Petercam Luxembourg S.A.
12, rue Eugène Ruppert, L-2453 Luxembourg

Prosper Funds SICAV

Organisation

Domiciliary Agent, Administrative Agent, Transfer Agent and Register Agent :

Degroof Petercam Asset Services S.A.
12, rue Eugène Ruppert, L-2453 Luxembourg

Approved Reviser of Companies :

PricewaterhouseCoopers, Société coopérative
2, rue Gerhard Mercator, B.P. 1443, L-1014 Luxembourg

Prosper Funds SICAV

General information of the Fund

Prosper Funds SICAV (the "SICAV") was incorporated on December 11th, 2009 as a Luxembourg registered Investment Company with Variable Capital. It is governed by Part I of the amended law of December 17th, 2010 on undertakings for collective investment.

The articles of association of Prosper Funds SICAV are filed at the registered office of the investment company with variable capital and at the local and Luxembourg court registry where any interested party can view them or obtain a copy of them.

Its half-yearly and annual reports are available at the registered office of the investment company with variable capital. The net asset value, the issue price and the redemption price, together with all notices to holders of shares, are available at the Custodian Bank's registered office.

Prosper Funds SICAV is incorporated as an investment company with variable capital which includes multiple sub-funds. At the date of this report, there are two sub-funds comprising several classes of shares which are described below and in the prospectus for the investment company with variable capital :

Prosper Stars & Stripes Fund :

- class "Prosper Stars & Stripes Fund I EUR" denominated in EUR and for institutional investors ;
- class "Prosper Stars & Stripes Fund I USD" denominated in USD and for institutional investors ;
- class "Prosper Stars & Stripes Fund I CHF" denominated in CHF and for institutional investors ;
- class "Prosper Stars & Stripes Fund P EUR" denominated in EUR and for all types of investors ;
- class "Prosper Stars & Stripes Fund P USD" denominated in USD and for all types of investors ;
- class "Prosper Stars & Stripes Fund P CHF" denominated in CHF and for all types of investors ;
- class "Prosper Stars & Stripes Fund P GBP" denominated in GBP and for all types of investors ;
- class "Prosper Stars & Stripes Fund R GBP" denominated in GBP and for all types of investors ;
- class "Prosper Stars & Stripes Fund 13" denominated in EUR and reserved for the founding shareholders of Prosper Professional Services S.A. (closed to subscriptions since 5 October 2015).

Global Macro Fund :

- class "Global Macro I EUR" denominated in EUR for institutional investors ;
- class "Global Macro I USD" denominated in USD for institutional investors ;
- class "Global Macro I CHF" denominated in CHF for institutional investors ;
- class "Global Macro R GBP" denominated in GBP for institutional investors ;
- class "Global Macro P EUR" denominated in EUR for all types of investors, except institutional investors ;
- class "Global Macro P USD" denominated in USD for all types of investors, except institutional investors ;
- class "Global Macro P CHF" denominated in CHF for all types of investors, except institutional investors.

The net asset value is calculated daily for the sub-funds Prosper Stars & Stripes Fund and Global Macro Fund. It is calculated based on the last known prices on the markets where the securities held in the portfolio are mainly traded.

Prosper Funds SICAV

Combined Statement of Net Assets as at 30 June 2023

	NOTES	COMBINED (IN EUR)
Assets		
Investments in securities	1a	115,586,761.85
Cash at banks		13,249,130.47
Interest receivable on cash account		43,815.02
Interest receivable on bonds		219,969.88
Dividends receivable on shares		30,555.22
Amounts receivable on subscriptions		355,085.51
Amounts receivable on investment sold		2,197,069.17
Unrealised gain on forward exchange contracts	11	218,890.05
Futures guaranty deposit	12	1,803,056.15
Forward foreign exchange collateral	11	358.85
Total Assets		133,704,692.16
Liabilities		
Taxes and Expenses payable	3	612,968.89
Overdraft at banks		890,747.46
Overdraft interest		10.58
Amounts payable on redemptions		239,650.07
Amounts payable on purchases of investments		611,042.92
Miscellaneous payables		24,378.33
Amounts payable on CFD		343,650.02
Unrealised Loss on Forward Exchange Contracts	11	56,065.79
Unrealised loss on CFD	13	908,482.60
Futures Guaranty deposit	12	2,907.32
Forward foreign exchange collateral	11	270,358.85
Total Liabilities		3,960,262.83
Net assets at the end of the period		129,744,429.33

The accompanying notes form an integral part of these Financial Statements.

Prosper Funds SICAV

Combined Statement of Operations and Changes in Net Assets

from 1 January 2023 to the 30 June 2023

	NOTES	COMBINED (IN EUR)
Income		
Dividends, net of taxes	1i	492,765.21
Interest on bonds, net of taxes	1i	323,393.94
Interest on cash accounts		853,646.27
Tax claim		11,471.70
Total Income		1,681,277.12
Expenses		
Management fees	4	1,057,901.86
Hedging fees		19,818.67
Depositary fees	9	92,551.57
Subscription tax	8	16,551.98
Administration fees		72,993.66
Miscellaneous fees		45,681.55
Transaction fees		225,019.66
Dividend expenses on CFD		129,519.17
Overdraft interest		30,244.75
Total Expenses		1,690,282.88
Net Profit / (Loss)		-9,005.76
Net Realised Profit / (Loss)		
- on investments	1b	7,093,112.52
- on currencies		-87,664.12
- on forward exchange contracts		75,612.63
- on futures		-705,909.67
- on CFD		-4,518,610.82
Total Net Realised Profit / (Loss)		1,847,534.80
Change in Net Unrealised Appreciation or Depreciation		
- on investments	1f	7,178,092.14
- on currencies		-1,277.60
- on forward exchange contracts		535,592.13
- on futures		63,264.90
- on CFD		-1,104,806.77
Result of operations		8,518,399.59
- Subscriptions		25,277,061.74
- Redemptions		-22,497,823.24
Net changes in Net Assets		11,297,638.10
Net assets at the beginning of the period		119,779,757.70
Currency difference of the net assets of the 31.12.23 to the 30.06.23		-1,332,966.46
Net assets at the end of the period		129,744,429.33

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Prosper Funds SICAV

Statement of net assets as at 30 June 2023

Prosper Stars & Stripes Fund		
	NOTES	VALUE (IN USD)
Assets		
Investments in securities	1a	64,066,026.43
Cash at banks		7,576,114.67
Interest receivable on cash account		35,575.86
Interest receivable on bonds		0.00
Dividends receivable on shares		18,288.82
Amounts receivable on subscriptions		55,385.84
Amounts receivable on investment sold		2,397,002.47
Unrealised gain on forward exchange contracts	11	238,809.04
Futures guaranty deposit	12	1,242,054.49
Forward foreign exchange collateral	11	391.50
Total Assets		75,629,649.12
Liabilities		
Taxes and Expenses payable	3	360,674.46
Overdraft at banks		971,804.38
Overdraft interest		0.00
Amounts payable on redemptions		207,973.08
Amounts payable on purchases of investments		666,647.83
Miscellaneous payables		26,596.76
Amounts payable on CFD		374,922.17
Unrealised Loss on Forward Exchange Contracts	11	0.00
Unrealised loss on CFD	13	991,154.52
Futures Guaranty deposit	12	391.50
Forward foreign exchange collateral	11	294,961.50
Total Liabilities		3,895,126.20
Net assets at the end of the period		71,734,522.92
Number of Shares Outstanding (at the end of the period)		
- Class 13		10,000,000.000
- I CHF		18,807.016
- I EUR		86,375.236
- I USD		135,484.392
- P CHF		10,036.039
- P EUR		24,640.908
- P GBP		1,188.333
- P USD		101,652.718
- R GBP		3,569.745
Net Asset Value per Share (at the end of the period)		
- Class 13		0.02
- I CHF		169.79
- I EUR		145.98
- I USD		201.87
- P CHF		162.14
- P EUR		165.87
- P GBP		205.39
- P USD		193.33
- R GBP		141.95

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Prosper Funds SICAV

Statement of net assets as at 30 June 2023

Global Macro Fund		
	NOTES	VALUE (IN EUR)
Assets		
Investments in securities	1a	56,864,464.48
Cash at banks		6,304,937.37
Interest receivable on cash account		11,206.53
Interest receivable on bonds		219,969.88
Dividends receivable on shares		13,791.87
Amounts receivable on subscriptions		304,319.39
Amounts receivable on investment sold		0.00
Unrealised gain on forward exchange contracts	11	0.00
Futures guaranty deposit	12	664,601.07
Forward foreign exchange collateral	11	0.00
Total Assets		64,383,290.59
Liabilities		
Taxes and Expenses payable	3	282,378.18
Overdraft at banks		1.01
Overdraft interest		10.58
Amounts payable on redemptions		49,023.97
Amounts payable on purchases of investments		0.00
Miscellaneous payables		0.00
Amounts payable on CFD		0.00
Unrealised Loss on Forward Exchange Contracts	11	56,065.79
Unrealised loss on CFD	13	0.00
Futures Guaranty deposit	12	2,548.47
Forward foreign exchange collateral	11	0.00
Total Liabilities		390,028.00
Net assets at the end of the period		63,993,262.59
Number of Shares Outstanding (at the end of the period)		
- I CHF		4,143.407
- I EUR		92,578.693
- I USD		164,461.915
- P CHF		3,308.438
- P EUR		40,943.678
- P USD		40,620.878
- R GBP		66,015.971
Net Asset Value per Share (at the end of the period)		
- I CHF		150.15
- I EUR		155.94
- I USD		161.65
- P CHF		135.80
- P EUR		142.12
- P USD		164.22
- R GBP		158.04

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Prosper Funds SICAV

Statement of Operations and Changes in Net Assets

from 1 January 2023 to the 30 June 2023

Prosper Stars & Stripes Fund		
	NOTES	VALUE (IN USD)
Income		
Dividends, net of taxes	1i	266,144.01
Interest on bonds, net of taxes	1i	0.00
Interest on cash accounts		869,278.44
Tax claim		11,162.78
Total Income		1,146,585.23
Expenses		
Management fees	4	627,570.43
Hedging fees		9,876.16
Depositary fees	9	50,567.68
Subscription tax	8	9,015.14
Administration fees		42,068.19
Miscellaneous fees		21,250.50
Transaction fees		214,269.30
Dividend expenses on CFD		141,305.41
Overdraft interest		32,297.30
Total Expenses		1,148,220.11
Net Profit / (Loss)		-1,634.88
Net Realised Profit / (Loss)		
- on investments	1b	8,345,324.04
- on currencies		27,168.98
- on forward exchange contracts		36,572.24
- on futures		0.00
- on CFD		-4,929,804.40
Total Net Realised Profit / (Loss)		3,477,625.98
Change in Net Unrealised Appreciation or Depreciation		
- on investments	1f	6,227,066.22
- on currencies		-583.67
- on forward exchange contracts		257,178.33
- on futures		0.00
- on CFD		-1,205,344.19
Result of operations		8,755,942.67
- Subscriptions		8,726,966.87
- Redemptions		-11,098,478.45
Net changes in Net Assets		6,384,431.09
Net assets at the beginning of the period		65,350,091.83
Net assets at the end of the period		71,734,522.92

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Prosper Funds SICAV

Statement of Operations and Changes in Net Assets

from 1 January 2023 to the 30 June 2023

Global Macro Fund		
	NOTES	VALUE (IN EUR)
Income		
Dividends, net of taxes	1i	248,820.20
Interest on bonds, net of taxes	1i	323,393.94
Interest on cash accounts		56,874.10
Tax claim		1,240.00
Total Income		630,328.24
Expenses		
Management fees	4	482,676.90
Hedging fees		10,766.28
Depositary fees	9	46,201.73
Subscription tax	8	8,288.79
Administration fees		34,434.37
Miscellaneous fees		26,203.55
Transaction fees		28,622.50
Dividend expenses on CFD		0.00
Overdraft interest		641.36
Total Expenses		637,835.48
Net Profit / (Loss)		-7,507.24
Net Realised Profit / (Loss)		
- on investments	1b	-556,130.41
- on currencies		-112,566.94
- on forward exchange contracts		42,090.87
- on futures		-705,909.67
- on CFD		0.00
Total Net Realised Profit / (Loss)		-1,340,023.39
Change in Net Unrealised Appreciation or Depreciation		
- on investments	1f	1,470,423.74
- on currencies		-742.61
- on forward exchange contracts		299,864.97
- on futures		63,264.90
- on CFD		0.00
Result of operations		492,787.61
- Subscriptions		17,278,008.70
- Redemptions		-12,325,065.72
Net changes in Net Assets		5,445,730.59
Net assets at the beginning of the period		58,547,532.00
Net assets at the end of the period		63,993,262.59

The accompanying notes form an integral part of these Financial Statements.

Prosper Funds SICAV

Securities portfolio statement as at 30 June 2023

Prosper Stars & Stripes Fund					
Investment	Quantity	CCY	Cost (in USD)	Evaluation value (in USD)	% Total Net Assets
Transferable securities admitted to an official stock exchange or dealt in on another regulated market					
Shares & Related Securities					
ACV AUCTIONS INC. -A-	96,024	USD	909,618.86	1,658,334.48	2.31%
AERSALE CORPORATION	137,632	USD	2,287,026.89	2,023,190.40	2.82%
AGILYSYS INC.	15,490	USD	1,104,393.84	1,063,233.60	1.48%
ANTERIX INC.	73,219	USD	2,798,788.77	2,320,310.11	3.23%
ARTERIS INC.	65,247	USD	431,156.66	444,984.54	0.62%
BANK OF N T BUTTERFIELD & SON LTD	45	USD	1,228.50	1,216.80	0.00%
CARPENTER TECHNOLOGY CORP	39,324	USD	2,025,311.13	2,207,256.12	3.08%
CCC INTELLIGENT SOLUTIONS HLDG	129,133	USD	1,152,009.61	1,447,580.93	2.02%
CFD.CALIX INC.	34,904	USD	1,798,115.92	1,742,058.64	2.43%
CFD.CERENCE INC.	52,530	USD	1,423,302.92	1,535,451.90	2.14%
CFD.EDAP TMS S.A.	119,047	USD	1,202,131.24	1,097,613.34	1.53%
CFD.ENPRO INDUSTRIES INC.	15,597	USD	1,625,212.79	2,082,667.41	2.90%
CFD.POWERSCHOOL HLDG INC. -A-	74,947	USD	1,445,088.59	1,434,485.58	2.00%
CFD.PROS HLDG INC.	47,126	USD	1,320,566.24	1,451,480.80	2.02%
CFD.SOTERA HEALTH CO	153,627	USD	2,503,999.57	2,894,332.68	4.03%
CHASE CORP.	4,699	USD	410,364.67	569,612.78	0.79%
CLARIVATE PLC	106,582	USD	918,966.53	1,015,726.46	1.42%
CORE MAIN -A-	55,473	USD	1,384,761.84	1,738,523.82	2.42%
CRYOPORT INC.	59,859	USD	1,263,653.49	1,032,567.75	1.44%
FTAI AVIATION LTD	101,713	USD	2,000,783.01	3,220,233.58	4.49%
GATES INDUSTRIAL CORP. PLC	81,032	USD	940,816.54	1,092,311.36	1.52%
GENIUS SPORTS LTD	290,106	USD	1,242,078.30	1,795,756.14	2.50%
GENTHERM INC.	21,385	USD	1,438,947.64	1,208,466.35	1.68%
HAYWARD HLDG INC.	73,878	USD	894,864.90	949,332.30	1.32%
IPG PHOTONICS CORP.	8,734	USD	1,163,121.56	1,186,251.88	1.65%
KAISER ALUMINIUM	15,211	USD	982,519.17	1,089,716.04	1.52%
MARAVAI LIFESCIENCES	105,426	USD	1,488,480.85	1,310,445.18	1.83%
MIRION TECHNOLOGIES INC.	223,620	USD	1,717,435.76	1,889,589.00	2.63%
MKS INSTRUMENTS INC.	10,927	USD	1,112,059.07	1,181,208.70	1.65%
MOOG INC. -A-	19,118	USD	1,900,018.02	2,072,964.74	2.89%
NAPCO SECURITY TECHNOLOGIES INC.	57,085	USD	1,170,728.39	1,977,995.25	2.76%
NEWPARK RESOURCES	230,487	USD	1,055,193.38	1,205,447.01	1.68%
ORION ENGINEERED CARBONS S.A.	61,788	USD	919,606.60	1,311,141.36	1.83%
PARK AEROSPACE CORP.	185,111	USD	2,460,711.97	2,554,531.80	3.56%
RANPAK HLDG CORP.	187,866	USD	792,717.11	849,154.32	1.18%
SITIME	11,633	USD	1,278,324.61	1,372,345.01	1.91%
SPORTRADAR GROUP AG	108,134	USD	1,303,372.35	1,394,928.60	1.94%
STERICYCLE INC.	25,920	USD	1,166,660.15	1,203,724.80	1.68%
VSE CORP.	34,924	USD	1,742,149.49	1,909,993.56	2.66%
WESCO INTERNATIONAL INC.	8,876	USD	1,216,263.82	1,589,336.56	2.22%
XPEL INC	10,240	USD	804,812.82	862,412.80	1.20%
Total U.S. DOLLAR			54,797,363.57	60,987,914.48	85.02%
Total Shares & Related Securities			54,797,363.57	60,987,914.48	85.02%

The accompanying notes form an integral part of these Financial Statements.

Prosper Funds SICAV

Securities portfolio statement as at 30 June 2023

Prosper Stars & Stripes Fund					
Investment	Quantity	CCY	Cost (in USD)	Evaluation value (in USD)	% Total Net Assets
Total Transferable securities admitted to an official stock exchange or dealt in on another regulated market			54,797,363.57	60,987,914.48	85.02%
Investment funds					
BNPP INSTIC USD LVNA	18,546	USD	2,999,999.84	3,078,111.95	4.29%
Total U.S. DOLLAR			2,999,999.84	3,078,111.95	4.29%
Total Investment funds			2,999,999.84	3,078,111.95	4.29%
Total Portfolio			57,797,363.41	64,066,026.43	89.31%

Prosper Funds SICAV

Securities portfolio statement as at 30 June 2023

Global Macro Fund					
Investment	Quantity	CCY	Cost (in EUR)	Evaluation value (in EUR)	% Total Net Assets
Transferable securities admitted to an official stock exchange or dealt in on another regulated market					
Shares & Related Securities					
NOVO NORDISK A/S-B	5,476	DKK	305,097.15	808,535.43	1.26%
Total DANISH KRONE			305,097.15	808,535.43	1.26%
ARCELORMITTAL S.A.	17,310	EUR	414,201.58	431,538.30	0.67%
ASML HOLDING NV	1,437	EUR	818,029.49	952,731.00	1.49%
BANCO BILBAO VIZCAYA	100,000	EUR	675,088.30	703,200.00	1.10%
CAPGEMINI SE	3,000	EUR	546,925.30	520,650.00	0.81%
DANONE	10,700	EUR	588,155.40	600,698.00	0.94%
HERMES INTERNATIONAL S.A.	150	EUR	188,479.01	298,500.00	0.47%
KONINKLIJKE AHOLD DELHAIZE N.V.	6,000	EUR	185,929.96	187,560.00	0.29%
MONCLER SpA	7,000	EUR	317,812.20	443,380.00	0.69%
SHELL	31,000	EUR	818,743.05	855,445.00	1.34%
Total EURO			4,553,364.29	4,993,702.30	7.80%
ASAHI BREWERIES	20,000	JPY	750,611.75	706,967.00	1.10%
NIPPON TELEGRAPH & TELEPHONE CORP.	17,900	JPY	454,633.62	483,859.87	0.76%
Total JAPANESE YEN			1,205,245.37	1,190,826.87	1.86%
ACTIVISION BLIZZARD INC.	22,500	USD	1,617,644.30	1,738,542.62	2.72%
ALIBABA GROUP HOLDING ADR	6,000	USD	619,527.50	458,386.80	0.72%
ALPHABET INC. -A-	4,000	USD	407,139.36	438,863.43	0.69%
ALPHABET INC. -C-	5,740	USD	601,720.27	636,450.78	0.99%
AON PLC	2,500	USD	717,423.11	791,017.42	1.24%
APPLE INC.	5,875	USD	868,031.22	1,044,522.23	1.63%
BIOGEN INC.	2,000	USD	526,213.06	522,181.48	0.82%
CHEVRON	4,000	USD	645,368.01	576,901.92	0.90%
CITIGROUP INC	11,416	USD	623,358.93	481,753.11	0.75%
DEERE & CY	1,918	USD	668,122.20	712,332.19	1.11%
EOG RESOURCES INC.	5,510	USD	511,110.35	577,969.20	0.90%
FORTINET INC.	7,730	USD	480,843.53	535,573.51	0.84%
LAM RESEARCH CORP.	900	USD	447,608.74	530,315.31	0.83%
LAS VEGAS SANDS CORP.	4,000	USD	229,593.21	212,648.95	0.33%
MERCK & CO. INC	7,700	USD	725,495.47	814,393.22	1.27%
PAYPAL HLDG INC.	6,000	USD	427,292.72	366,984.42	0.57%
THE HARTFORD FINANCE SERVICES GROUP INC.	6,000	USD	448,404.08	396,076.99	0.62%
VISA INC. -A-	2,300	USD	445,191.35	500,645.28	0.78%
VMWARE INC. -A-	2,000	USD	232,145.14	263,409.72	0.41%
ZOETIS INC. -A-	2,000	USD	309,626.28	315,692.03	0.49%
Total U.S. DOLLAR			11,551,858.83	11,914,660.61	18.62%
Total Shares & Related Securities			17,615,565.64	18,907,725.21	29.55%
Bonds					

The accompanying notes form an integral part of these Financial Statements.

Prosper Funds SICAV

Securities portfolio statement as at 30 June 2023

Global Macro Fund					
Investment	Quantity	CCY	Cost (in EUR)	Evaluation value (in EUR)	% Total Net Assets
ABBVIE INC. 1,375 16-170524	1,000,000	EUR	986,700.00	976,740.00	1.53%
BANK OF AMERICA CORP. FRN 17-070225	1,500,000	EUR	1,477,335.00	1,473,862.50	2.30%
BAYER A.G. CAP CORP. B.V. 1,50 18-260626	1,000,000	EUR	944,380.00	930,100.00	1.45%
BNP PARIBAS S.A. 1,125 17-10102023	2,000,000	EUR	1,968,680.00	1,986,120.00	3.10%
BNP PARIBAS S.A. FRN 22-310332	2,000,000	EUR	1,786,910.00	1,782,710.00	2.79%
BRITISH TELECOM 1,00 17-211124	1,000,000	EUR	964,610.00	959,475.00	1.50%
CAIXABANK S.A. FRN 20-181126	1,000,000	EUR	933,980.00	902,210.00	1.41%
CREDIT SUISSE 0,45 20-190525	1,000,000	EUR	901,310.00	920,840.00	1.44%
CREDIT SUISSE 1,50 16-100426	1,000,000	EUR	871,380.00	915,585.00	1.43%
CREDIT SUISSE GROUP FRN 20-020426	3,000,000	EUR	2,832,217.50	2,892,915.00	4.52%
DEUT BK FRN 21-27	1,000,000	EUR	895,940.00	893,910.00	1.40%
DEUTSCHE BANK 2,75 15-170225	1,000,000	EUR	991,300.00	973,780.00	1.52%
DEUTSCHE BANK FRN 21-PERPETUAL	1,000,000	EUR	853,500.00	692,205.00	1.08%
HEATHROW FUND 1,50 20-121025-27	1,000,000	EUR	950,710.00	940,890.00	1.47%
INTESA SAN PAOLO SpA 0,625 21-240226	2,000,000	EUR	1,817,555.00	1,810,230.00	2.83%
JAGUAR LAND ROVER 2,20 17-150124	500,000	EUR	455,300.00	491,982.50	0.77%
LA MONDIALE 0,75 20-200426	1,000,000	EUR	921,870.00	907,585.00	1.42%
LLOYDS BANK GROUP FRN 20-010426	2,000,000	EUR	2,033,300.00	1,957,650.00	3.06%
MIZUHO FINANCIAL 0,118 19-060924	2,000,000	EUR	1,913,960.00	1,910,430.00	2.99%
NE PROPERTY COOP 1,75 17-231124	1,000,000	EUR	964,990.00	950,350.00	1.49%
NETHERLANDS GOVT 2,00 14-150724	2,000,000	EUR	2,030,700.00	1,971,380.00	3.08%
SANTANDER CONSUMER 0,375 20-170125	1,500,000	EUR	1,426,300.00	1,415,715.00	2.21%
SOCIETE GENERALE 1,25 19-150224	2,000,000	EUR	1,946,376.00	1,966,690.00	3.07%
STELLANTIS N.V. 2,75 20-150526	1,000,000	EUR	1,006,155.00	966,465.00	1.51%
UBS GROUP A.G. FRN 21-031126	1,000,000	EUR	895,730.00	891,855.00	1.39%
VODAFONE GROUP 2,20 16-250826	1,000,000	EUR	1,014,500.00	949,380.00	1.48%
Total EURO			33,785,688.50	33,431,055.00	52.24%
Total Bonds			33,785,688.50	33,431,055.00	52.24%
Total Transferable securities admitted to an official stock exchange or dealt in on another regulated market			51,401,254.14	52,338,780.21	81.79%
Investment funds					
TABULA US ENHANCED INFLATION UCITS	6,938	EUR	777,003.60	712,463.22	1.11%
WISDOMTREE AT1 COCO BD UCITS ETF	6,494	EUR	626,236.00	500,622.46	0.78%
Total EURO			1,403,239.60	1,213,085.68	1.90%
SABA CAPITAL OPPORTUNITIES	33,362	USD	324,986.85	235,460.49	0.37%
Total U.S. DOLLAR			324,986.85	235,460.49	0.37%
Total Investment funds			1,728,226.45	1,448,546.17	2.26%

The accompanying notes form an integral part of these Financial Statements.

Prosper Funds SICAV

Securities portfolio statement as at 30 June 2023

Global Macro Fund					
Investment	Quantity	CCY	Cost (in EUR)	Evaluation value (in EUR)	% Total Net Assets
Other Transferable Securities					
GOLD-WIDOMSTREE METAL 0,00 07-PERPETUAL	11,141	USD	1,659,090.38	1,838,111.82	2.87%
TK SPX ENH-RT PTF -UBS A.G. 20-070727	10,000	USD	889,007.42	696,516.96	1.09%
WISDOMTREE METAL SEC 07 ON PALLADIUM	18	USD	3,831.30	1,904.77	0.00%
WISDOMTREE PHYSICAL PLATINUM	5,785	USD	505,961.95	446,813.04	0.70%
WISDOMTREE PHYSICAL SILVER	7,946	USD	165,416.47	152,929.55	0.24%
Total U.S. DOLLAR			3,223,307.52	3,136,276.14	4.90%
Total Other Transferable Securities			3,223,307.52	3,136,276.14	4.90%
Options					
CALL ANN JULY 2023 0.	-400	EUR	-20,400.00	-15,600.00	-0.02%
Total EURO			-20,400.00	-15,600.00	-0.02%
CALL SPG August 2023 1.	-100	USD	-25,224.73	-43,538.04	-0.07%
Total U.S. DOLLAR			-25,224.73	-43,538.04	-0.07%
Total Options			-45,624.73	-59,138.04	-0.09%
Total Portfolio			56,307,163.38	56,864,464.48	88.86%

The accompanying notes form an integral part of these Financial Statements.

Prosper Funds SICAV

Geographical allocation of the securities portfolio as at 30 June 2023

Prosper Stars & Stripes Fund	% TOTAL NET ASSETS
UNITED STATES OF AMERICA	69.79 %
LUXEMBURG	6.12 %
CAYMAN ISLANDS	4.49 %
GUERNSEY	2.50 %
SWITZERLAND	1.94 %
FRANCE	1.53 %
UNITED KINGDOM	1.52 %
JERSEY	1.42 %
Total Portfolio	89.31 %

Global Macro Fund	% TOTAL NET ASSETS
UNITED STATES OF AMERICA	20.78 %
FRANCE	12.60 %
UNITED KINGDOM	12.11 %
NETHERLANDS	9.31 %
SWITZERLAND	5.91 %
JERSEY	5.28 %
JAPAN	4.85 %
SPAIN	4.72 %
GERMANY	4.00 %
ITALY	3.52 %
IRELAND	3.13 %
DENMARK	1.26 %
CAYMAN ISLANDS	0.72 %
LUXEMBURG	0.67 %
Total Portfolio	88.86 %

These allocations of assets were established on basis of data (gross) used by the Central Administration and do not reflect inevitably the geographic analysis which directed the assets selection.

Prosper Funds SICAV

Economic Allocation of the securities portfolio as at 30 June 2023

Prosper Stars & Stripes Fund	% TOTAL NET ASSETS
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ELECTRIC & ELECTRONIC COMPONENTS	13.03 %
AEROSPACE INDUSTRY & DEFENCE	10.20 %
PHARMACOLOGY & PERSONAL CARE	8.83 %
OTHER SERVICES	8.39 %
TELECOMMUNICATIONS	5.66 %
INFORMATION, TECHNOLOGY & COPIERS	5.39 %
DIVERSIFIED COMPANIES	4.64 %
MECHANICAL CONSTRUCTION	4.43 %
UNIT TRUSTS, UCITS	4.29 %
FINANCIAL SERVICES - HOLDINGS	3.85 %
INTERMEDIARY INDUSTRIAL PRODUCTIONS	3.08 %
ROAD VEHICLES	2.89 %
PUBLISHING & BROADCASTING	2.50 %
IT & INTERNET	2.02 %
LEISURES & TOURISM	1.94 %
OIL & DERIVED	1.68 %
UTILITIES	1.68 %
NONFERROUS METALS	1.52 %
MISCELLANEOUS CONSUMER GOODS	1.32 %
PACKAGING INDUSTRY	1.18 %
CHEMICAL PRODUCTS	0.79 %
Total Portfolio	89.31 %

Global Macro Fund	% TOTAL NET ASSETS
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BANKS	35.03 %
FINANCIAL SERVICES - HOLDINGS	12.94 %
IT & INTERNET	6.18 %
TELECOMMUNICATIONS	5.37 %
PHARMACOLOGY & PERSONAL CARE	4.56 %
OIL & DERIVED	3.14 %
STATE	3.08 %
ELECTRIC & ELECTRONIC COMPONENTS	2.32 %
ROAD VEHICLES	2.28 %
UNIT TRUSTS, UCITS	2.26 %
INSURANCE COMPANIES	2.04 %
AEROSPACE INDUSTRY & DEFENCE	1.47 %
TEXTILE & GARMENTS	1.16 %
MECHANICAL CONSTRUCTION	1.11 %
TOBACCO & SPIRITS	1.10 %
PUBLISHING & BROADCASTING	0.99 %
FOOD & CLEANING MATERIALS	0.94 %
BIOTECHNOLOGY	0.82 %
OTHER SERVICES	0.78 %
INTERMEDIARY INDUSTRIAL PRODUCTIONS	0.67 %
LEISURES & TOURISM	0.33 %
CONSUMER GOODS	0.29 %
Total Portfolio	88.86 %

These allocations of assets were established on basis of data (gross) used by the Central Administration and do not reflect inevitably the economic analysis which directed the assets selection.

Prosper Funds SICAV

Allocation by Currency of the securities portfolio as at 30 June 2023

Prosper Stars & Stripes Fund	% TOTAL NET ASSETS
U.S. DOLLAR	89.31 %
Total Portfolio	89.31 %

Global Macro Fund	% TOTAL NET ASSETS
EURO	61.85 %
U.S. DOLLAR	23.89 %
JAPANESE YEN	1.86 %
DANISH KRONE	1.26 %
Total Portfolio	88.86 %

These allocations of assets were established on basis of data (gross) used by the Central Administration and do not reflect inevitably the analysis by currency which directed the assets selection.

Prosper Funds SICAV

Changes occurring in the number of shares

Prosper Stars & Stripes Fund

Shares outstanding at the beginning of the financial period	- Class 13	10,000,000.000
	- I CHF	16,951.838
	- I EUR	83,025.863
	- I USD	137,294.829
	- P CHF	11,094.054
	- P EUR	37,573.251
	- P GBP	1,128.333
	- P USD	104,143.997
	- R GBP	3,531.745
Shares issued during the financial period	- Class 13	0.000
	- I CHF	3,525.178
	- I EUR	18,894.301
	- I USD	10,031.925
	- P CHF	1,617.000
	- P EUR	4,924.264
	- P GBP	60.000
	- P USD	11,026.500
	- R GBP	539.000
Shares redeemed during the financial period	- Class 13	0.000
	- I CHF	1,670.000
	- I EUR	15,544.928
	- I USD	11,842.362
	- P CHF	2,675.015
	- P EUR	17,856.607
	- P GBP	0.000
	- P USD	13,517.779
	- R GBP	501.000
Shares outstanding at the end of the financial period	- Class 13	10,000,000.000
	- I CHF	18,807.016
	- I EUR	86,375.236
	- I USD	135,484.392
	- P CHF	10,036.039
	- P EUR	24,640.908
	- P GBP	1,188.333
	- P USD	101,652.718
	- R GBP	3,569.745

Prosper Funds SICAV

Changes occurring in the number of shares

Global Macro Fund		
Shares outstanding at the beginning of the financial period	- I CHF	3,941.407
	- I EUR	104,231.880
	- I USD	120,041.288
	- P CHF	6,723.274
	- P EUR	48,240.345
	- P USD	34,172.799
	- R GBP	62,010.105
Shares issued during the financial period	- I CHF	1,585.000
	- I EUR	5,329.924
	- I USD	73,202.440
	- P CHF	450.000
	- P EUR	3,987.000
	- P USD	9,663.079
	- R GBP	18,303.274
Shares redeemed during the financial period	- I CHF	1,383.000
	- I EUR	16,983.111
	- I USD	28,781.813
	- P CHF	3,864.836
	- P EUR	11,283.667
	- P USD	3,215.000
	- R GBP	14,297.408
Shares outstanding at the end of the financial period	- I CHF	4,143.407
	- I EUR	92,578.693
	- I USD	164,461.915
	- P CHF	3,308.438
	- P EUR	40,943.678
	- P USD	40,620.878
	- R GBP	66,015.971

Prosper Funds SICAV

Changes in capital, total net assets and share value

SUB-FUND	VALUATION DATE	TOTAL NET ASSETS	SHARE CLASS	SHARES OUTSTANDING	SHARE VALUE	CCY
Prosper Stars & Stripes Fund (USD)	31.12.2020	63,965,999.30	- Class 13	10,000,000.000	0.02	USD
			- I CHF	14,464.582	160.92	CHF
			- I EUR	58,387.242	136.51	EUR
			- I USD	85,438.928	180.61	USD
			- P CHF	17,454.631	155.47	CHF
			- P EUR	94,577.064	158.03	EUR
			- P GBP	143.333	184.75	GBP
			- P USD	82,716.655	175.29	USD
			- R GBP	583.333	129.81	GBP
	31.12.2021	90,106,722.70	- Class 13	10,000,000.000	0.02	USD
			- I CHF	33,260.783	177.66	CHF
			- I EUR	66,154.486	151.14	EUR
			- I USD	152,792.761	201.47	USD
			- P CHF	18,186.457	171.12	CHF
			- P EUR	75,772.411	174.10	EUR
			- P GBP	1,631.003	210.57	GBP
			- P USD	114,396.797	194.80	USD
			- R GBP	661.745	144.30	GBP
	31.12.2022	65,350,091.83	- Class 13	10,000,000.000	0.02	USD
			- I CHF	16,951.838	153.00	CHF
			- I EUR	83,025.863	130.54	EUR
			- I USD	137,294.829	178.22	USD
			- P CHF	11,094.054	146.45	CHF
			- P EUR	37,573.251	149.32	EUR
			- P GBP	1,128.333	182.84	GBP
			- P USD	104,143.997	171.22	USD
			- R GBP	3,531.745	125.99	GBP
	30.06.2023	71,734,522.92	- Class 13	10,000,000.000	0.02	USD
			- I CHF	18,807.016	169.79	CHF
			- I EUR	86,375.236	145.98	EUR
			- I USD	135,484.392	201.87	USD
			- P CHF	10,036.039	162.14	CHF
			- P EUR	24,640.908	165.87	EUR
			- P GBP	1,188.333	205.39	GBP
			- P USD	101,652.718	193.33	USD
			- R GBP	3,569.745	141.95	GBP

Prosper Funds SICAV

Changes in capital, total net assets and share value

SUB-FUND	VALUATION DATE	TOTAL NET ASSETS	SHARE CLASS	SHARES OUTSTANDING	SHARE VALUE	CCY
Global Macro Fund (EUR)	31.12.2020	16,519,994.36	- I CHF	961.000	134.33	CHF
			- I EUR	58,772.096	139.39	EUR
			- I USD	9,209.130	139.37	USD
			- P CHF	590.842	123.77	CHF
			- P EUR	46,232.008	127.65	EUR
			- P USD	4,608.865	142.52	USD
			- R GBP	4,268.304	137.05	GBP
	31.12.2021	16,184,685.33	- I CHF	905.000	147.94	CHF
			- I EUR	61,641.096	151.59	EUR
			- I USD	6,359.762	152.79	USD
			- P CHF	3,487.400	135.24	CHF
			- P EUR	18,418.788	139.85	EUR
			- P USD	11,919.021	157.28	USD
			- R GBP	6,541.537	151.09	GBP
	31.12.2022	58,547,532.00	- I CHF	3,941.407	150.79	CHF
			- I EUR	104,231.880	155.14	EUR
			- I USD	120,041.288	158.96	USD
			- P CHF	6,723.274	136.93	CHF
			- P EUR	48,240.345	141.97	EUR
			- P USD	34,172.799	162.11	USD
			- R GBP	62,010.105	156.30	GBP
	30.06.2023	63,993,262.59	- I CHF	4,143.407	150.15	CHF
			- I EUR	92,578.693	155.94	EUR
			- I USD	164,461.915	161.65	USD
			- P CHF	3,308.438	135.80	CHF
			- P EUR	40,943.678	142.12	EUR
			- P USD	40,620.878	164.22	USD
			- R GBP	66,015.971	158.04	GBP

Prosper Funds SICAV

Notes to the financial statements as at 30 June 2023

NOTE 1 - ACCOUNTING PRINCIPLES AND METHODS

The SICAV's financial statements are prepared in accordance with the regulations in force concerning Undertakings for Collective Investment.

a) Securities portfolio valuation and derivatives

The UCI shares/units will be valued based on their final available official net asset value on the valuation day or unofficial net asset value if this is more recent (based on a likely net asset value estimated prudently and in good faith by the Board of Directors or based on other sources such as information provided by the manager of said UCI).

Valuations of transferable securities (i) listed or traded on a regulated market as defined by the Law of 2010 or (ii) traded on another market in an EU member state which is regulated, and is operated in a way which is lawful, recognized and open to the public or (iii) officially listed on a stock exchange in a state which is not part of the EU or traded on another market in a state which is not part of the EU which is regulated and operates in a way which is lawful, recognized and open to the public (all three of which may be described as «regulated markets»), are based on the last known closing price on the valuation day and if these transferable securities are traded on several markets, on the last known closing price on the main market for these securities on the valuation day. If the last known closing price on the specified valuation day is not representative, the valuation will be based on the probable realizable value estimated prudently and in good faith.

Transferable securities not listed or not tradable on a Regulated Market will be valued based on their probable realizable value estimated prudently and in good faith.

The liquidation value of futures contracts and option contracts which are not traded on Regulated Markets shall be their net liquidation value defined in accordance with the policies set out by the Board of Directors on a basis which is applied consistently to each type of contract. The liquidation value of futures contracts or option contracts traded on Regulated Markets will be based on the last available settlement price for these contracts on the Regulated Markets on which these futures contracts or option contracts are traded by the SICAV; however, if a futures contract or option contract cannot be liquidated on the day the net assets are valued, the basis used to determine the liquidation value of this contract shall be determined by the Board of Directors in a fair and reasonable manner.

The value of the CFDs is to be determined by reference to the market value of the underlying asset, considering the costs inherent in the transaction. Realized and unrealized gains or losses are included in the statement of operations and the statement of assets.

Futures are posted off-balance sheet for internal and regulatory purposes but are not included in the published off-balance sheet commitments.

Foreign exchange transactions are valued based on the forward exchange rate of the currency concerned for the remaining maturity.

Income and charges for futures contracts are reported in the income statement symmetrically to those relating to the hedged item.

Prosper Funds SICAV

Notes to the financial statements as at 30 June 2023

b) Net realised gain or loss on investments

Realized gains or losses on the sale of securities are calculated based on the average cost of the securities sold.

c) Unrealised profit or loss on forward contracts

Foreign exchange gains or losses resulting from unmatured forward exchange contracts are recognised at the balance sheet date using the forward exchange rates applicable at that date.

d) Conversion of foreign currencies

All assets not given in the currency of the relevant sub-fund are converted into the currency of the sub-fund at the exchange rate in force in Luxembourg on the closing date (note 2).

The value of the net assets of the SICAV is equal to the total net values of the various sub-funds converted into EUR at the exchange rate in force in Luxembourg on the closing date.

e) Acquisition cost of the securities in the portfolio

For securities denominated in currencies other than the SICAV's currency, the acquisition cost is calculated based on the exchange rate prevailing on the day of purchase.

f) Change in the net unrealised gain and loss

Unrealized gains and losses at the end of the year are also included in operating income.

g) Change in the securities portfolio

The table of changes in the securities portfolio is available free of charge at the registered office of the SICAV and the representative in Switzerland.

h) Start-up costs

Start-up costs are amortized linearly over a 5-year period.

i) Income, expenditure and related provisions

Interest on forward assets is recorded daily. Dividends are taken into account on the date on which the shares concerned are first listed "ex-dividend".

NOTE 2 - EXCHANGE RATE

1	EUR	=	0.97605	CHF
1	EUR	=	0.85815	GBP
1	EUR	=	1.09100	USD

Prosper Funds SICAV

Notes to the financial statements as at 30 June 2023

NOTE 3 - TAXES AND EXPENSES PAYABLE

Management fees	528,319.07	EUR
Hedging fees	13,640.59	EUR
Depository fees	45,965.28	EUR
Subscription tax	8,002.41	EUR
Miscellaneous fees	17,041.54	EUR
Total	612,968.89	EUR

NOTE 4 - MANAGEMENT AND MARKETING FEES

In consideration for its services, the Management Company receives an annual fee from the SICAV at the rate of 0.15%, with a minimum of EUR 15,000.- per year and per sub-fund. This fee is payable quarterly and is calculated on the basis of the average net assets of the sub-funds during the relevant quarter.

In consideration for its services as Foreign Exchange Risk Manager for the Prosper Stars & Stripes Fund sub-fund, the Management Company receives an annual fee from the SICAV at the rate of 0.08% per year for the Prosper Stars & Stripes Fund sub-fund's share classes denominated in EUR, GBP and CHF. This fee is payable quarterly and is calculated on the basis of the average net assets of the relevant share classes during the relevant quarter.

In consideration for its services as Foreign Exchange Risk Manager for the Global Macro Fund sub-fund, Plurimi Wealth LLP receives an annual fee from the SICAV at the rate of 0.05% per year for the Global Macro Fund sub-fund's share classes denominated in USD, GBP and CHF. This fee is payable quarterly and is calculated based on the average net assets of the relevant share classes during the relevant quarter.

In addition, in consideration for its management and marketing services, the Management Company receives an annual fee from the SICAV as shown in the table below, which is payable quarterly and is calculated on the basis of the average net assets of each of the share classes in the sub-funds during the relevant quarter.

The rates of the fees charged overall by the Management Company (including its remuneration for own account) are shown in the table below:

Prosper Stars & Stripes Fund		Global Macro Fund	
Share class	Fee rates	Share class	Fee rates
"I EUR"	1.40% per year	"I EUR"	1.20% per year
"I USD"	1.40% per year	"I USD"	1.20% per year
"I CHF"	1.40% per year	"I CHF"	1.20% per year
"P EUR"	2.00% per year	"R GBP"	1.20% per year
"P USD"	2.00% per year	"P EUR"	2.00% per year
"P CHF"	2.00% per year	"P USD"	2.00% per year
"P GBP"	2.00% per year	"P CHF"	2.00% per year
"R GBP"	1.40% per year		
"13"	1.20% per year		

Prosper Funds SICAV

Notes to the financial statements as at 30 June 2023

NOTE 5 - MANAGEMENT FEES

In consideration for its services as management services, Roubaix Capital LLC receives from the Management Company an annual fee at a rate agreed upon by the parties for the sub-fund Prosper Stars & Stripes Fund. This fee is payable quarterly and is calculated on the basis of the average net assets of the sub-fund Prosper Stars & Stripes Fund during the relevant quarter.

In consideration for its management services for the Global Macro Fund sub-fund, Plurimi Wealth LLP receives from the Management Company an annual fee at a rate agreed upon by the parties for the sub-fund Global Macro Fund. This fee is payable quarterly and is calculated on the basis of the average net assets of the Global Macro Fund sub-fund during the relevant quarter.

NOTE 6 - DISTRIBUTION FEES

In consideration for its services as management services, Prosper Professional Services S.A. also receives from the Management Company an annual fee at a rate agreed upon by the parties. This fee is payable quarterly and is calculated on the basis of the average net assets of the relevant sub-fund during the relevant quarter.

NOTE 7 - PERFORMANCE FEES

The Management Company is entitled to receive, on the net assets of the relevant Class of Shares of the relevant Sub-Fund, a performance fee (the "Performance Fee") based on a so-called High Water Mark model according to which the Performance Fee may only be due on the basis of the achievement of a new High-Water Mark (as defined below) during the performance reference period.

The Performance Reference Period, which is the period at the end of which past losses may be reset, is the entire life of the Class. There is no provision for resetting past losses for the purpose of calculating the Performance Fee.

The Performance Fee is calculated for each Class of Shares within the Sub-Fund on each Valuation Day according to the methodology described below.

The applicable Performance Fee rate is a percentage of the difference between the Net Asset Value per share (the "NAV") and the High-Water Mark (as defined below) multiplied by the number of shares outstanding on the relevant Valuation Day. The Performance Fee is calculated on the NAV after deducting all fees and expenses and including subscriptions, redemptions and dividend distributions since the last Performance Fee provision.

The performance fee is :

Sub-fund	Share class	Rate
Prosper Stars & Stripes Fund	All shares classes, except Prosper Stars & Stripes Fund 13	18% per year
	Prosper Stars & Stripes Fund 13	15% per year
Global Macro Fund	All shares classes	15% per year

The High-Water Mark is defined as the highest NAV ever reached since the launch of the Share Class (the "HWM"). Therefore, if on any Valuation Day the NAV exceeds the HWM :

- a Performance Fee is accrued and payable, and

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Notes to the financial statements as at 30 June 2023

- a new HWM is established.

The HWM will be reduced by any dividends paid to the Shareholders of the relevant Class of Shares.

The initial HWM corresponds to the highest NAV ever reached since the launch of the Class of Shares.

No Performance Fee will be paid if and as long as the relevant NAV falls below the HWM.

Unless otherwise specified above, the Performance Fee due is payable quarterly after the relevant quarter.

As of 30 June 2023, there was no performance fee provisioned.

The Board of Directors wishes to draw the attention of investors to the fact that this method of calculating the performance fee may lead to distortions between the changes in the net asset values per share of each class compared with the others.

NOTE 8 - SUBSCRIPTION TAX

The SICAV is governed by Luxembourg tax laws.

Pursuant to legislation and regulations currently in force, the SICAV is subject to subscription tax in Luxembourg at an annual rate of 0.05% of its net assets per annum. The rate is 0.01% for shares in Class reserved for institutional investors. This subscription tax is payable on a quarterly basis. Subscription tax is not payable on round lots of net assets invested in UCI already subject to this tax.

NOTE 9 - CUSTODIAN AND PAYING AGENT FEES

In consideration for its services, the Custodian receives from the SICAV a maximum annual fee of 0.15%, with a minimum of EUR 10,000 per year and per sub-fund. This fee is payable quarterly and is calculated on the basis of the average net assets of the relevant sub-fund during the relevant quarter.

NOTE 10 - DOMICILIARY, ADMINISTRATIVE AND TRANSFERT AGENT FEES

In return for its duties as a Domiciliary Agent, Administrative Agent, Transfer Agent and Registrar for the SICAV, the Banque Degroof Petercam Luxembourg S.A. has received the following remuneration from the Asset Management Company responsible for the SICAV :

- Domiciliary Agent :

A fixed sum of EUR 7,500.- per annum for the SICAV as a whole, payable on an annual basis.

- Administrative Agent :

A fixed sum of EUR 26,400.- per annum and for per sub-fund, payable on a quarterly basis.

- Transfer Agent and Registrar :

A fixed sum of EUR 30 per transaction (subscription/redemption/conversion) and a fixed sum of EUR 2,500.- per annum, per tranche of 20 shareholders and per sub-fund, payable on a quarterly basis.

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Notes to the financial statements as at 30 June 2023

NOTE 11 - FORWARD FOREIGN EXCHANGE CONTRACTS

All the forward exchange contracts detailed below have been concluded with Banque Degroof Petercam Luxembourg S.A..

Prosper Stars & Stripes Fund :

MATURITY	CURRENCY PURCHASE	NOMINAL PURCHASED	CURRENCY SOLD	NOMINAL SOLD	+/- UNREALISED VALUE (IN USD)	COMMITMENTS (IN USD)
14/07/2023	USD	75,832.68	CHF	67,711.00	32.87	75,685.37
14/07/2023	USD	328,264.85	CHF	293,994.00	-849.89	328,617.85
14/07/2023	USD	28,143.13	CHF	25,129.00	12.20	28,088.46
14/07/2023	USD	15,043.34	EUR	13,781.00	-2.48	15,035.07
14/07/2023	USD	289,752.93	EUR	264,096.00	1,418.29	288,128.74
0/40/2072	USD	15,850.76	EUR	14,522.00	4.13	15,843.50
14/07/2023	USD	54,829.76	EUR	50,215.00	6.04	54,784.57
0/40/2072	USD	16,209.87	EUR	14,851.00	4.23	16,202.44
14/07/2023	USD	1,499,526.47	EUR	1,366,747.00	7,339.88	1,491,120.98
14/07/2023	USD	753,935.44	EUR	688,903.00	1,805.15	751,593.17
14/07/2023	USD	61,483.28	EUR	56,324.00	-10.12	61,449.48
14/07/2023	USD	12,722.12	GBP	9,975.00	39.43	12,681.61
14/07/2023	USD	6,415.26	GBP	5,030.00	19.88	6,394.84
0/40/2072	USD	23,359.99	GBP	18,359.00	18.85	23,340.52
14/07/2023	GBP	986.00	USD	1,246.16	7.39	1,253.54
14/07/2023	CHF	1,919,199.00	USD	2,127,833.03	20,570.71	2,145,224.23
14/07/2023	GBP	231,782.00	USD	292,392.99	2,280.74	294,673.61
14/07/2023	CHF	16,126.00	USD	18,047.12	5.02	18,025.17
14/07/2023	GBP	488,200.00	USD	615,864.30	4,803.91	620,667.95
14/07/2023	GBP	454.00	USD	582.44	-5.25	577.19
0/40/2072	EUR	107,257.00	USD	117,071.02	-31.01	117,017.39
14/07/2023	GBP	87.00	USD	110.86	-0.25	110.61
14/07/2023	EUR	60,638.00	USD	66,319.78	-117.39	66,156.06
14/07/2023	GBP	2,500.00	USD	3,181.25	-2.90	3,178.35
14/07/2023	CHF	2,795.00	USD	3,136.22	-7.36	3,124.17
14/07/2023	CHF	1,637.00	USD	1,836.85	-4.32	1,829.79
14/07/2023	EUR	11,923,920.00	USD	12,905,974.05	112,038.90	13,008,996.72
14/07/2023	CHF	31,989.00	USD	35,799.90	9.96	35,756.36
14/07/2023	CHF	68,654.00	USD	76,837.16	17.08	76,739.42
14/07/2023	CHF	276.00	USD	308.90	0.06	308.50
14/07/2023	EUR	115,463.00	USD	126,085.60	-27.39	125,970.13
14/07/2023	CHF	12,577.00	USD	14,044.67	34.52	14,058.20
14/07/2023	EUR	51,321.00	USD	56,129.78	-99.36	55,991.21
14/07/2023	EUR	6,167,620.00	USD	6,675,585.18	57,951.87	6,728,873.42
14/07/2023	GBP	12,362.00	USD	15,752.90	-36.59	15,716.30
14/07/2023	GBP	220.00	USD	282.24	-2.55	279.69
14/07/2023	CHF	3,128,421.00	USD	3,468,508.23	33,531.62	3,496,857.04

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Notes to the financial statements as at 30 June 2023

14/07/2023	GBP	23,377.00	USD	29,747.23	-27.12	29,720.10
0/30/2072	EUR	27,050.00	USD	29,452.04	63.78	29,511.55
14/07/2023	GBP	1,980.00	USD	2,502.42	14.83	2,517.25
14/07/2023	EUR	730,546.00	USD	799,582.60	-1,998.32	797,025.69
			Total	238,809.04		30,859,126.25

Global Macro Fund :

MATURITY	CURRENCY PURCHASE	NOMINAL PURCHASED	CURRENCY SOLD	NOMINAL SOLD	+/- UNREALISED VALUE (IN EUR)	COMMITMENTS (IN EUR)
15/09/2023	EUR	5,141.36	CHF	5,000.00	-3.39	5,122.69
15/09/2023	EUR	30,854.67	CHF	30,000.00	-13.83	30,736.13
15/09/2023	EUR	20,486.56	CHF	20,000.00	-92.44	20,490.75
15/09/2023	CHF	465,000.00	EUR	478,247.45	172.90	476,410.02
15/09/2023	GBP	50,000.00	EUR	58,082.13	-59.46	58,264.87
15/09/2023	USD	6,600,000.00	EUR	6,012,571.74	12,415.98	6,049,495.88
15/09/2023	USD	25,400,000.00	EUR	23,139,291.25	47,782.70	23,281,393.22
15/09/2023	GBP	11,200,000.00	EUR	13,091,759.21	-95,017.83	13,051,331.35
15/09/2023	GBP	100,000.00	EUR	115,420.13	628.34	116,529.74
15/09/2023	USD	1,000,000.00	EUR	925,411.81	-12,593.65	916,590.28
0/50/2072	CHF	8,000.00	EUR	8,194.20	4.56	8,196.30
15/09/2023	CHF	645,000.00	EUR	663,580.25	35.93	660,826.80
0/50/2072	EUR	6,993.01	GBP	6,000.00	2.80	6,991.78
15/09/2023	EUR	1,100,619.82	GBP	950,000.00	-2,322.60	1,107,032.57
0/30/2072	EUR	1,658.70	GBP	1,421.17	2.82	1,656.09
15/09/2023	EUR	115,848.01	GBP	100,000.00	-251.19	116,529.74
03/07/2023	EUR	184,177.00	GBP	159,000.00	-1,081.79	185,282.29
15/09/2023	EUR	45,450.41	USD	50,000.00	-196.92	45,829.51
15/09/2023	EUR	2,185,593.30	USD	2,400,000.00	-5,478.68	2,199,816.68
			Total	-56,065.75		48,338,526.71

NOTE 12 - FUTURES

The amount in the Statement of the Net Assets, under the caption “Amount to be paid to the broker on futures” includes the margin call of the day of the closing and the unrealized gain/loss below.

As of 30 June 2023, the following Futures contracts are opened with Banque Degroof Petercam Luxembourg S.A. The amount of the collateral is composed by the initial margin call and amounts to EUR 1,800,148.83.

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Notes to the financial statements as at 30 June 2023

Global Macro Fund :

CCY	NUMBER OF CONTRACTS	DESCRIPTION	+/- UNREALISED VALUE (IN EUR)	COMMITMENTS (IN EUR)
EUR	143	EURO STOXX 50 INDEX DIVIDEND FUTURE DECEMBER 2023	728,280.00	1,696,695.00
EUR	-5	EURO-BUND FUTURE SEPTEMBER	7,550.00	473,130.00
EUR	170	EURO STOXX BKS DVP A FUTURE DECEMBER 2023	40,800.00	434,350.00
EUR	180	EURO STOXX 50 INDEX DIVIDEND FUTURE DECEMBER 2024	564,410.00	2,135,700.00
EUR	-10	EURO-BTP 10YR FUTURE	-400.00	1,034,640.00
EUR	80	EURO STOXX 50 INDEX DIVIDEND FUTURE DECEMBER 2026	254,900.00	949,200.00
EUR	10	EURO STOXX 50 INDEX DIVIDEND FUTURE DECEMBER 2025	32,400.00	118,650.00
JPY	-11	JGB 10YR FUTURE SEPTEMBER	-29,996.00	14,649.21
USD	-7	FED FUND 30DAY FUTURE	10,637.12	7.00
USD	-14	FED FUND 30DAY FUTURE	14,876.69	14.00
USD	-90	CBOE VIX FUTURE NOVEMBER	424,839.60	1,121,081.58
USD	-14	FED FUND 30DAY FUTURE	49,175.19	14.00
USD	90	CBOE VIX FUTURE AUGUST	-529,581.12	1,121,081.58
Total			1,567,891.48	9,099,212.36

NOTE 13 - CONTRACTS FOR DIFFERENCE

As at 30 June 2023, the following CFDs were held with the counterparty Goldman Sachs International.

Prosper Stars & Stripes Fund :

CCY	QUANTITY	DESCRIPTION	+/- UNREALISED VALUE (IN USD)	COMMITMENTS (IN USD)
USD	-14,627	AZENTA INC.	-81,953.56	682,788.36
USD	-36,435	CAMBIUM NETWORKS CORP.	8,856.50	554,540.70
USD	-9,420	CFD.BJ'S WHOLESALE CLUB HLDG	9,232.29	593,554.20
USD	-1,678	CFD.BOSTON BEER	15,437.60	517,562.32
USD	-6,841	CFD.BRIGHT HORIZONS FAMILY SOLUTION	-29,478.90	632,450.45
USD	-16,798	CFD.ENERGIZER HLDG INC.	30,255.17	564,076.84
USD	-34,937	CFD.FASTLY INC. -A-	-8,678.35	550,956.49
USD	-23,540	CFD.FLOWERS FOODS INC.	54,557.48	585,675.20
USD	-7,224	CFD.FOX FACTORY HLDG CORP.	-22,610.99	783,876.24
USD	-10,189	CFD.HYSTER-YALE MATERIALS HANDLING	-56,946.62	568,953.76
USD	-29,975	CFD.INFA US	-26,252.02	554,537.50
USD	-26,902	CFD.KAMAN CORP. -A-	-80,285.65	654,525.66
USD	-78,981	CFD.LC US	-45,431.10	770,064.75
USD	-10,008	CFD.PROTO LABS INC.	1,018.81	349,879.68
USD	-2,701	CFD.RBC BEARINGS INC.	-11,417.16	587,386.47
USD	-10,542	CFD.SEAWORLD ENTERTAINMENT INC.	-85,495.62	590,457.42
USD	-14,558	CFD.SLP US	-29,797.08	630,798.14
USD	-26,259	CFD.THRY US	-44,164.59	645,971.40
USD	-62,386	CFD.WOOF US	-15,852.28	555,235.40
USD	-46,416	CFD.WRBY US	-18,473.57	542,603.04
USD	-46,178	CFD.XEROX HLDG CORP.	32,990.63	687,590.42

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USD	-25,334	CFD.XOMETRY INC.	-6,538.71	536,574.12
USD	-14,958	CFD.YETI HLDG INC.	-43,630.99	580,968.72
USD	-42,090	CFD.ZIPRECRUITER INC. -A-	-120,541.38	747,518.40
USD	-9,157	COGENT COMMUNICATIONS HLDG INC.	-47,645.58	616,174.53
USD	-6,858	COLUMBIA SPORTSWEAR CO	-6,596.28	529,711.92
USD	-40,086	DELUXE CORP.	-103,659.36	700,703.28
USD	-5,889	DIODES INC.	4,337.20	544,673.61
USD	-11,733	DOCUSIGN INC.	32,505.16	599,438.97
USD	-16,920	DOXIMITY	-37,020.96	575,618.40
USD	-57,337	DUN BRADSTREET HLDG INC.	-68,346.78	663,389.09
USD	-17,075	EAGLE BANCORP INC.	-1,437.72	361,307.00
USD	-57,725	ERMENEGILDO ZEGNA N.V.	-32,183.38	731,953.00
USD	-6,213	EXPONENT INC.	17,438.60	579,797.16
USD	-3,445	JONES LANG LASALLE INC.	-81,516.84	536,731.00
USD	-17,682	JUNIPER NETWORKS INC.	-21,581.36	553,977.06
USD	-22,142	KENNAMETAL INC.	-72,747.31	628,611.38
USD	-30,889	KNOWLES CORPORATION	-22,181.39	557,855.34
USD	-19,561	LEGGETT & PLATT INC.	60,367.66	579,396.82
USD	-49,970	LYFT INC-A	36,453.12	479,212.30
USD	-5,879	MC GRATH RENT CORP.	-24,563.06	543,689.92
USD	-17,020	MERCURY SYSTEMS INC.	-54,441.87	588,721.80
USD	-13,164	MONRO MUFFLER BRAKE INC.	5,663.15	534,853.32
USD	-68,763	NEWELL BRANDS INC.	9,393.80	598,238.10
USD	-9,299	ROBERT HALF INTERNATIONAL INC.	24,827.64	699,470.78
USD	-63,612	SIMILARWEB LTD	-1,091.45	417,294.72
USD	-10,780	STAAR SURGICAL CO	-26,039.09	566,704.60
USD	-67,433	UPWORK INC.	20,336.41	629,824.22
USD	-44,221	WALKME LTD.	-26,224.74	424,521.60
		Total	-991,154.52	28,710,415.60

NOTE 14 - EVENTS OCCURRING DURING THE PERIOD

Impact of the Russian invasion of Ukraine:

Although energy prices have fallen compared with the start of the conflict, the European economy remains fragile due to its overdependence on gas and oil. Further rises in commodity prices cannot be ruled out. Energy prices remain one of the main channels for transmitting risk in the global economy, notably through inflation. Although it has peaked in both Europe and the USA, inflation could remain persistently higher than in the last two decades. As a result, central banks have raised interest rates sharply, but the hikes may not be over yet. This is a difficult balancing act for central banks, as it can be dangerous to tighten monetary policy too much to contain inflation and push the economy into recession at the same time.

Russia has isolated itself from Western economies, and the negative effects of economic sanctions could begin to be felt in Russia over the coming months. We can't rule out a consequent hardening of the conflict, which could produce further negative effects.

It is virtually impossible for Russia to regain its former position in equity or bond indices. This war will leave its mark for a long time to come, but it's impossible to predict a short- or medium-term scenario. The informed investor will take all these uncertainties into account when considering his investments.

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Additional information as at 30 June 2023

Transparency of securities financing transactions and reuse ("SFTR")

In accordance with Article 13 and Section A of the Annex to Regulation EU 2015/2365 (hereinafter the "Regulation"), the SICAV must inform investors of its use of securities financing transactions and total return swaps in the annual and semi-annual reports.

At the date of the financial statements, the SICAV is not affected by the SFTR publication requirements. None corresponding transaction was carried out during the reference period of the financial statements.