

Prosper Funds SICAV

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

Audited Annual Report
as at 31 December 2021

R.C.S. Luxembourg B 150.045

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Only the French version of the present Annual Report has been reviewed by the auditors. Consequently, the auditor's report only refers to the French version of the Annual Report; other versions result from a conscientious translation made under the responsibility of the Board of Directors. In case of differences between the French version and the translation, the French version should be retained.

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 520, 1400, 16th Street, US-80202 Denver, USA
(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., Genève
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

Réviseur d'Entreprises agréé :

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 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 on a daily basis for the sub-funds Prosper Stars & Stripes Fund and Global Macro Fund. It is calculated on the basis of the last known prices on the markets where the securities held in the portfolio are mainly traded.

Prosper Funds SICAV

Manager's Report

Like 2020, the year 2021 was full of surprises. In the end, stock market results were positive and the main world indices closed the year with positive performances of more than 20%. Nevertheless, bad news and fears abounded throughout the year: the discovery of new variants of Covid-19, with varying levels of resistance to vaccines, as well as soaring infection rates and inflation, which once again sparked concern following the spectacular post-opening economic recovery. In 2021, the continued accommodative stance of the central banks, which have been broadly supportive of the economy, has become an additional concern and again has contributed to episodes of significant volatility on both the stock and bond markets.

In this context, the Global Macro Fund¹ generated a performance of +8.8% but there was no growth in terms of assets as subscriptions offset redemptions. Given its volatility and its performance in 2021, the fund offers an attractive risk/return profile in the Global Macro fund universe and is one of the top performers in its competitive universe. The year 2022 appears more promising.

The Prosper Stars & Stripes Fund² achieved a performance of 11.6% and growth in assets of more than 40%, to reach AUM of more than USD 90 million at the end of 2021. The fund has again delivered excellent results and continues to grow, with an increasing number of investors.

2022 is viewed as a year of risks and is expected to be fraught with volatility and rising interest rates, high valuation levels, more sustained inflation than initially expected, tighter monetary policies and a tense geopolitical environment.

In this context, non-index and decorrelated management should remain attractive and the solid management results of the past should lead to asset growth. We are confident that managers of both sub-funds will know how to make the most of the opportunities offered by the markets and will use their flexibility to obtain results that set them apart.

Mandatory reporting in accordance with Article 7 of Regulation (EU) 2020/852 of 18 June 2020 on the establishment of a framework to promote sustainable investment and amending Regulation (EU) 2019/2088

The SICAV does not promote environmental, social or governance factors. Moreover, the SICAV does not set a sustainable investment objective and the investments underlying this sub-fund do not take into account the criteria of the European Union in terms of environmentally sustainable economic activities. The SICAV is therefore categorized as “article 6” of the European regulation known as Sustainable Finance Disclosure (SFDR).

¹Classe Global Macro Fund I EUR

²Classe Prosper Stars & Stripes I USD

Luxembourg, 27 January 2022

The information contained in the report is historical and is not representative of future results.

Audit report

To the Shareholders of
Prosper Funds SICAV

Our opinion

In our opinion, the accompanying financial statements give a true and fair view of the financial position of Prosper Funds SICAV and of each of its sub-funds (the “Fund”) as at 31 December 2021, and of the results of their operations and changes in their net assets for the year then ended in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements.

What we have audited

The Fund’s financial statements comprise:

- the combined statement of net assets for the Fund and the statement of net assets for each of the sub-funds as at 31 December 2021;
- the combined statement of operations and changes in net assets for the Fund and the statement of operations and changes in net assets for each of the sub-funds for the year then ended;
- the schedule of investments as at 31 December 2021; and
- the notes to the financial statements, which include a summary of significant accounting policies.

Basis for opinion

We conducted our audit in accordance with the Law of 23 July 2016 on the audit profession (Law of 23 July 2016) and with International Standards on Auditing (ISAs) as adopted for Luxembourg by the “Commission de Surveillance du Secteur Financier” (CSSF). Our responsibilities under the Law of 23 July 2016 and ISAs as adopted for Luxembourg by the CSSF are further described in the “Responsibilities of the “Réviseur d’entreprises agréé” for the audit of the financial statements” section of our report.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

We are independent of the Fund in accordance with the International Ethics Standards Board for Accountants’ Code of Ethics for Professional Accountants (IESBA Code) as adopted for Luxembourg by the CSSF together with the ethical requirements that are relevant to our audit of the financial statements. We have fulfilled our other ethical responsibilities under those ethical requirements.

Other information

The Board of Directors of the Fund is responsible for the other information. The other information comprises the information stated in the annual report but does not include the financial statements and our audit report thereon.

Our opinion on the financial statements does not cover the other information and we do not express any form of assurance conclusion thereon.

In connection with our audit of the financial statements, our responsibility is to read the other information identified above and, in doing so, consider whether the other information is materially inconsistent with the financial statements or our knowledge obtained in the audit, or otherwise appears to be materially misstated. If, based on the work we have performed, we conclude that there is a material misstatement of this other information, we are required to report that fact. We have nothing to report in this regard.

Responsibilities of the Board of Directors of the Fund for the financial statements

The Board of Directors of the Fund is responsible for the preparation and fair presentation of the financial statements in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements, and for such internal control as the Board of Directors of the Fund determines is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, the Board of Directors of the Fund is responsible for assessing the Fund's ability to continue as a going concern, disclosing, as applicable, matters related to going concern and using the going concern basis of accounting unless the Board of Directors of the Fund either intends to liquidate the Fund or to cease operations, or has no realistic alternative but to do so.

Responsibilities of the “Réviseur d'entreprises agréé” for the audit of the financial statements

The objectives of our audit are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an audit report that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

As part of an audit in accordance with the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF, we exercise professional judgment and maintain professional scepticism throughout the audit. We also:

- identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, design and perform audit procedures responsive to those risks, and obtain audit evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control;
- obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Fund's internal control;
- evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made by the Board of Directors of the Fund;

- conclude on the appropriateness of the Board of Directors of the Fund's use of the going concern basis of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events or conditions that may cast significant doubt on the Fund's ability to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our audit report to the related disclosures in the financial statements or, if such disclosures are inadequate, to modify our opinion. Our conclusions are based on the audit evidence obtained up to the date of our audit report. However, future events or conditions may cause the Fund to cease to continue as a going concern;
- evaluate the overall presentation, structure and content of the financial statements, including the disclosures, and whether the financial statements represent the underlying transactions and events in a manner that achieves fair presentation.

We communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit and significant audit findings, including any significant deficiencies in internal control that we identify during our audit.

PricewaterhouseCoopers, Société coopérative
Represented by

Luxembourg, 8 April 2022

Antoine Geoffroy

Prosper Funds SICAV

Combined Statement of Net Assets as at 31 December 2021

	NOTES	COMBINED (IN EUR)
Assets		
Investments in securities	1a	87,121,395.23
Cash at banks		2,979,065.15
Interest receivable on bonds		5,041.67
Dividends receivable on shares		8,045.93
Amounts receivable on subscriptions		89,606.40
Amounts receivable on investment sold		1,675,412.10
Unrealised gain on forward exchange contracts	1a, 11	270,075.50
Amounts receivable from the broker on futures		8,043.89
Unrealised gains on CFD	13	526,445.42
Futures guaranty deposit	12	4,071,348.25
Forward exchange contracts guaranty deposit	13	
Total Assets		96,754,479.55
Liabilities		
Taxes and Expenses payable	3	633,631.93
Overdraft at banks		452,740.45
Overdraft interest		2,054.70
Amounts payable on redemptions		58,129.17
Amounts payable on purchases of investments		111,502.36
Miscellaneous payables		20,665.77
Amounts payable on CFD		55,470.94
Total Liabilities		1,334,195.31
Net assets at the end of the year		95,420,284.24

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 2021 to the 31 December 2021

	NOTES	COMBINED (IN EUR)
Income		
Dividends, net of taxes	1i	360,356.74
Interest on bonds, net of taxes	1i	18,326.55
Interest on cash accounts		69.48
Tax claim		19,540.51
Other income		874.31
Total Income		399,167.59
Expenses		
Performance fees	7	2,217,774.93
Management and marketing fees	4	1,587,750.56
Hedging fees		27,712.54
Depositary and paying agent fees	9	126,239.60
Subscription tax	8	25,609.35
Domiciliary, administrative and transfert agent fees	10	156,776.89
Miscellaneous fees		95,495.65
Transaction fees		450,626.51
Dividend expenses on CFD		353,021.19
Overdraft interest		244,316.35
Taxes paid to foreign authorities		1,861.28
Total Expenses		5,287,184.86
Net Profit / (Loss)		-4,888,017.26
Net Realised Profit / (Loss)		
- on investments	1b	24,842,711.86
- on currencies		52,882.46
- on forward exchange contracts		-2,286,643.84
- on futures		-565,636.74
- on CFD		-7,994,096.72
Total Net Realised Profit / (Loss)		9,161,199.75
Change in Net Unrealised Appreciation or Depreciation		
- on investments	1f	-5,686,810.71
- on forward exchange contracts		7,669.62
- on futures		123,434.36
- on CFD		2,385,582.11
Result of operations		5,991,075.13
- Subscriptions		45,040,612.10
- Redemptions		-28,380,077.94
Net changes in Net Assets		22,651,609.29
Net assets at the beginning of the year		68,799,015.40
Currency difference of the net assets of the 01.01.21 to the 31.12.21		3,969,659.55
Net assets at the end of the year		95,420,284.24

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

Prosper Funds SICAV

Statement of net assets as at 31 December 2021

Prosper Stars & Stripes Fund		
	NOTES	VALUE (IN USD)
Assets		
Investments in securities	1a	83,692,287.39
Cash at banks		945,929.63
Interest receivable on bonds		0.00
Dividends receivable on shares		1,346.77
Amounts receivable on subscriptions		0.00
Amounts receivable on investment sold		1,813,162.98
Unrealised gain on forward exchange contracts	1a, 11	295,402.23
Amounts receivable from the broker on futures		0.00
Unrealised gains on CFD	13	598,673.73
Futures guaranty deposit	12	4,114,070.41
Forward exchange contracts guaranty deposit	13	
Total Assets		91,460,873.14
Liabilities		
Taxes and Expenses payable	3	558,231.35
Overdraft at banks		514,856.44
Overdraft interest		1,575.02
Amounts payable on redemptions		66,104.49
Amounts payable on purchases of investments		126,800.48
Miscellaneous payables		23,501.11
Amounts payable on CFD		63,081.55
Total Liabilities		1,354,150.44
Net assets at the end of the year		90,106,722.70
Number of Shares Outstanding (at the end of the exercise)		
- Classe 13		10,000,000.000
- I CHF		33,260.783
- I EUR		66,154.486
- I USD		152,792.761
- P CHF		18,186.457
- P EUR		75,772.411
- P GBP		1,631.003
- P USD		114,396.797
- R GBP		661.745
Net Asset Value per Share (at the end of the exercise)		
- Classe 13		0.02
- I CHF		177.66
- I EUR		151.14
- I USD		201.47
- P CHF		171.12
- P EUR		174.10
- P GBP		210.57
- P USD		194.80
- R GBP		144.30

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

Prosper Funds SICAV

Statement of net assets as at 31 December 2021

Global Macro Fund		
	NOTES	VALUE (IN EUR)
Assets		
Investments in securities	1a	13,526,347.98
Cash at banks		2,147,259.28
Interest receivable on bonds		5,041.67
Dividends receivable on shares		6,861.64
Amounts receivable on subscriptions		89,606.40
Amounts receivable on investment sold		81,002.16
Unrealised gain on forward exchange contracts	1a, 11	10,312.72
Amounts receivable from the broker on futures		8,043.89
Unrealised gains on CFD	13	0.00
Futures guaranty deposit	12	453,628.92
Forward exchange contracts guaranty deposit	13	
Total Assets		16,328,104.66
Liabilities		
Taxes and Expenses payable	3	142,749.63
Overdraft at banks		0.00
Overdraft interest		669.70
Amounts payable on redemptions		0.00
Amounts payable on purchases of investments		0.00
Miscellaneous payables		0.00
Amounts payable on CFD		0.00
Total Liabilities		143,419.33
Net assets at the end of the year		16,184,685.33
Number of Shares Outstanding (at the end of the exercise)		
- I CHF		905.000
- I EUR		61,641.096
- I USD		6,359.762
- P CHF		3,487.400
- P EUR		18,418.788
- P USD		11,919.021
- R GBP		6,541.537
Net Asset Value per Share (at the end of the exercise)		
- I CHF		147.94
- I EUR		151.59
- I USD		152.79
- P CHF		135.24
- P EUR		139.85
- P USD		157.28
- R GBP		151.09

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

Prosper Funds SICAV

Statement of Operations and Changes in Net Assets from 1 January 2021 to the 31 December 2021

Prosper Stars & Stripes Fund		
	NOTES	VALUE (IN USD)
Income		
Dividends, net of taxes	1i	112,664.58
Interest on bonds, net of taxes	1i	0.00
Interest on cash accounts		0.00
Tax claim		11,923.09
Other income		954.46
Total Income		125,542.13
Expenses		
Performance fees	7	2,345,353.50
Management and marketing fees	4	1,552,804.73
Hedging fees		29,960.55
Depositary and paying agent fees	9	118,616.74
Subscription tax	8	25,650.07
Domiciliary, administrative and transfert agent fees	10	118,837.40
Miscellaneous fees		82,118.58
Transaction fees		491,003.81
Dividend expenses on CFD		401,455.70
Overdraft interest		263,177.83
Taxes paid to foreign authorities		0.00
Total Expenses		5,428,978.91
Net Profit / (Loss)		-5,303,436.78
Net Realised Profit / (Loss)		
- on investments	1b	26,655,028.29
- on currencies		86,576.52
- on forward exchange contracts		-2,696,980.18
- on futures		0.00
- on CFD		-9,090,886.75
Total Net Realised Profit / (Loss)		9,650,301.10
Change in Net Unrealised Appreciation or Depreciation		
- on investments	1f	-7,203,843.59
- on forward exchange contracts		4,839.06
- on futures		0.00
- on CFD		2,712,883.96
Result of operations		5,164,180.53
- Subscriptions		46,618,939.38
- Redemptions		-25,642,396.51
Net changes in Net Assets		26,140,723.40
Net assets at the beginning of the year		63,965,999.30
Net assets at the end of the year		90,106,722.70

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

Prosper Funds SICAV

Statement of Operations and Changes in Net Assets from 1 January 2021 to the 31 December 2021

Global Macro Fund		
	NOTES	VALUE (IN EUR)
Income		
Dividends, net of taxes	1i	261,284.83
Interest on bonds, net of taxes	1i	18,326.55
Interest on cash accounts		69.48
Tax claim		9,055.91
Other income		35.00
Total Income		288,771.77
Expenses		
Performance fees	7	155,381.76
Management and marketing fees	4	222,287.37
Hedging fees		1,366.65
Depositary and paying agent fees	9	21,933.64
Subscription tax	8	3,053.89
Domiciliary, administrative and transfert agent fees	10	52,276.89
Miscellaneous fees		23,284.45
Transaction fees		18,860.93
Dividend expenses on CFD		0.00
Overdraft interest		12,890.19
Taxes paid to foreign authorities		1,861.28
Total Expenses		513,197.05
Net Profit / (Loss)		-224,425.28
Net Realised Profit / (Loss)		
- on investments	1b	1,403,538.10
- on currencies		-23,248.85
- on forward exchange contracts		84,953.23
- on futures		-565,636.74
- on CFD		0.00
Total Net Realised Profit / (Loss)		675,180.46
Change in Net Unrealised Appreciation or Depreciation		
- on investments	1f	647,909.32
- on forward exchange contracts		3,414.38
- on futures		123,434.36
- on CFD		0.00
Result of operations		1,449,938.52
- Subscriptions		4,046,117.22
- Redemptions		-5,831,364.77
Net changes in Net Assets		-335,309.03
Net assets at the beginning of the year		16,519,994.36
Net assets at the end of the year		16,184,685.33

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

Prosper Funds SICAV

Securities portfolio statement as at 31 December 2021

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-	143,190	USD	2,701,125.66	2,697,699.60	2.99%
AGILYSYS INC.	30,433	USD	1,324,778.37	1,353,051.18	1.50%
AIR TRANSPORT SERVICES GROUP INC.	38,688	USD	939,724.48	1,136,653.44	1.26%
ALLEGHENY TECHNOLOGIES INC.	139,708	USD	2,853,206.75	2,225,548.44	2.47%
ALPHA TEKNOVA INC.	128,655	USD	2,752,740.35	2,634,854.40	2.92%
ANTERIX INC.	57,001	USD	2,448,082.49	3,349,378.76	3.72%
ANTERIX INC.	34,000	USD	1,428,159.65	1,997,840.00	2.22%
BELDEN INC.	38,479	USD	2,328,595.29	2,529,224.67	2.81%
CEVA INC.	49,370	USD	2,447,068.80	2,134,758.80	2.37%
CHEMBIO DIAGNOSTICS INC.	1	USD	10.08	1.14	0.00%
CRYOPORT INC.	36,945	USD	2,193,514.58	2,186,035.65	2.43%
DIODES INC.	19,986	USD	1,663,390.58	2,194,662.66	2.44%
DOMO INC. -B-	38,255	USD	1,885,912.65	1,897,448.00	2.11%
ENERSYS INC.	31,903	USD	2,507,381.11	2,522,251.18	2.80%
ENGAGESMART INC.	57,389	USD	1,230,914.33	1,384,222.68	1.54%
FIRST CITIZENS BANCSHARES INC.	2,405	USD	1,964,339.31	1,995,765.20	2.21%
GENTHERM INC.	36,646	USD	2,905,498.88	3,184,537.40	3.53%
HARSCO CORP.	85,788	USD	1,409,313.13	1,433,517.48	1.59%
HOPE BANCORP INC.	64,914	USD	931,887.24	954,884.94	1.06%
KURA SUSHI USA INC. -A-	14,098	USD	406,115.20	1,139,682.32	1.26%
LIQUIDITY SERVICES INC.	77,453	USD	1,656,135.12	1,710,162.24	1.90%
MATERION CORP.	12,500	USD	945,206.25	1,149,250.00	1.28%
MATERION CORP.	17,648	USD	1,334,480.06	1,622,557.12	1.80%
MAYVILLE ENGINEERING CO INC.	91,336	USD	1,355,883.97	1,361,819.76	1.51%
MEMBERSHIP COLLECTIVE GROUP INC. -A-	135,655	USD	1,773,798.21	1,733,670.90	1.92%
MODINE MANUFACTURING CO	222,103	USD	2,811,374.65	2,241,019.27	2.49%
NAPCO SECURITY TECHNOLOGIES INC.	22,397	USD	610,646.15	1,119,402.06	1.24%
ONDAS HLDG INC.	115,860	USD	941,547.35	777,420.60	0.86%
ORION ENGINEERED CARBONS S.A.	50,000	USD	711,472.00	918,000.00	1.02%
ORION ENGINEERED CARBONS S.A.	95,636	USD	1,719,192.49	1,755,876.96	1.95%
OSI SYSTEMS INC.	11,263	USD	1,031,364.28	1,049,711.60	1.16%
PARAGON 28 INC.	51,271	USD	741,144.40	906,983.99	1.01%
PARK AEROSPACE CORP.	65,000	USD	878,693.75	858,000.00	0.95%
PARK AEROSPACE CORP.	109,432	USD	1,565,682.55	1,444,502.40	1.60%
SEQUANS COMMUNICATIONS -ADR-	328,189	USD	1,881,814.17	1,555,615.86	1.73%
SI-BONE INC.	68,312	USD	1,557,481.69	1,517,209.52	1.68%
SIMILARWEB LTD	23,671	USD	400,274.18	423,947.61	0.47%
SOVOS BRANDS INC.	60,662	USD	884,900.86	912,963.10	1.01%
STEREOTAXIS INC.	377,384	USD	2,217,144.41	2,339,780.80	2.60%
THERMON GROUP HLDG INC.	84,609	USD	1,553,752.11	1,432,430.37	1.59%
TRANSACT TECHNOLOGIES INC.	65,869	USD	716,957.70	717,972.10	0.80%
TRAVEL LEISURE CO	22,553	USD	1,161,907.48	1,246,504.31	1.38%
TRAVEL LEISURE CO	22,500	USD	1,159,177.50	1,243,575.00	1.38%
TREACE MEDICAL CONCEPTS INC.	153,126	USD	3,072,829.25	2,854,268.64	3.17%
UNIFI INC.	80,067	USD	1,686,297.79	1,853,551.05	2.06%
VICOR CORP.	17,260	USD	1,785,747.32	2,191,674.80	2.43%

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

Prosper Funds SICAV

Securities portfolio statement as at 31 December 2021

Prosper Stars & Stripes Fund					
Investment	Quantity	CCY	Cost (in USD)	Evaluation value (in USD)	% Total Net Assets
WALKME LTD.	130,901	USD	3,145,215.70	2,569,586.63	2.85%
WEAVE COMMUNICATIONS INC.	94,039	USD	1,405,044.50	1,427,512.02	1.58%
WEBSTER FINANCIAL CORP.	24,986	USD	1,295,019.38	1,395,218.24	1.55%
XOMETRY INC.	47,026	USD	2,154,910.38	2,410,082.50	2.67%
Total U.S. DOLLAR			80,476,854.58	83,692,287.39	92.88%
Total Shares & Related Securities			80,476,854.58	83,692,287.39	92.88%
Total Transferable securities admitted to an official stock exchange or dealt in on another regulated market			80,476,854.58	83,692,287.39	92.88%
Total Portfolio			80,476,854.58	83,692,287.39	92.88%

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

Prosper Funds SICAV

Securities portfolio statement as at 31 December 2021

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					
GREAT BEAR ROYALTIES CORP.	5,500	CAD	0.00	21,747.30	0.13%
PAN AMERICAN SILVER CORP.	10,530	CAD	277,215.64	231,344.80	1.43%
Total CANADIAN DOLLAR			277,215.64	253,092.10	1.56%
ROCHE HLDG A.G. -PARTICIPATION CERTIFICATE-	1,158	CHF	314,241.88	423,681.71	2.62%
Total SWISS FRANC			314,241.88	423,681.71	2.62%
AP MOELLER-MAERSK -B-	249	DKK	464,000.27	785,071.80	4.85%
NOVO NORDISK -B-	5,476	DKK	305,097.15	541,150.37	3.34%
Total DANISH KRONE			769,097.42	1,326,222.17	8.19%
ARCELORMITTAL S.A.	12,952	EUR	290,632.39	364,534.04	2.25%
ASML HLDG N.V.	537	EUR	345,918.95	379,497.90	2.34%
CAPGEMINI SE	1,158	EUR	133,343.59	249,549.00	1.54%
HAPAG-LLOYD A.G.	1,895	EUR	293,845.32	524,915.00	3.24%
Total EURO			1,063,740.25	1,518,495.94	9.38%
EVRAZ PLC	45,281	GBP	267,491.64	324,452.72	2.00%
Total BRITISH POUND			267,491.64	324,452.72	2.00%
HOYA CORP.	1,500	JPY	202,742.79	195,984.48	1.21%
NIPPON TELEGRAPH & TELEPHONE CORP.	9,700	JPY	220,725.49	233,325.76	1.44%
TOKYO ELECTRON	900	JPY	169,544.41	455,517.86	2.81%
Total JAPANESE YEN			593,012.69	884,828.10	5.47%
ADVANCED MICRO DEVICES INC.	2,949	USD	271,656.24	373,163.12	2.31%
ALPHABET INC. -C-	137	USD	281,003.35	348,594.64	2.15%
APPLE INC.	3,875	USD	575,602.84	605,068.37	3.74%
CITIGROUP INC.	5,700	USD	347,795.37	302,693.46	1.87%
CORTEVA INC.	12,637	USD	338,476.50	525,393.39	3.25%
EBAY INC.	8,108	USD	368,057.09	474,131.20	2.93%
ENPHASE ENERGY INC.	2,100	USD	363,912.28	337,824.48	2.09%
EOG RESOURCES INC.	4,010	USD	336,168.46	313,232.76	1.94%
ESTEE LAUDER COMPANIES INC.	1,264	USD	246,101.73	411,478.02	2.54%
FREEPORT MCMORAN	9,700	USD	327,936.48	355,860.01	2.20%
LAM RESEARCH CORP.	569	USD	289,086.14	359,827.95	2.22%
MCKESSON CORP.	2,633	USD	387,728.57	575,523.05	3.56%
META PLATFORMS INC.	1,100	USD	319,842.42	325,347.34	2.01%
Total U.S. DOLLAR			4,453,367.47	5,308,137.79	32.80%
Total Shares & Related Securities			7,738,166.99	10,038,910.53	62.03%

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

Prosper Funds SICAV

Securities portfolio statement as at 31 December 2021

Global Macro Fund					
Investment	Quantity	CCY	Cost (in EUR)	Evaluation value (in EUR)	% Total Net Assets
Bonds					
JAGUAR LAND ROVER 2,20 17-150124	500,000	EUR	455,300.00	497,215.00	3.07%
Total EURO			455,300.00	497,215.00	3.07%
Total Bonds			455,300.00	497,215.00	3.07%
Total Transferable securities admitted to an official stock exchange or dealt in on another regulated market			8,193,466.99	10,536,125.53	65.10%
Investment funds					
TABULA US ENHANCED INFLATION UCITS	3,000	EUR	321,568.80	353,940.00	2.19%
WISDOMTREE AT1 COCO BD UCITS ETF	4,000	EUR	394,200.00	415,440.00	2.57%
Total EURO			715,768.80	769,380.00	4.75%
SABA CAPITAL INCOME OPPORTUNITIES	56,724	USD	284,828.09	225,459.44	1.39%
SPDR EMERGING INFLATION LINKED LOC BOND ETF	11,500	USD	726,612.15	542,134.19	3.35%
Total U.S. DOLLAR			1,011,440.24	767,593.63	4.74%
Total Investment funds			1,727,209.04	1,536,973.63	9.50%
Other Transferable Securities					
TK SPX ENH-RT PTF -UBS A.G. 20-070727	10,000	USD	889,007.42	590,485.40	3.65%
WISDOMTREE METAL SEC 07 ON PALLADIU	18	USD	3,831.30	2,798.77	0.02%
WISDOMTREE PHYSICAL GOLD	3,767	USD	455,157.31	569,058.15	3.52%
WISDOMTREE PHYSICAL PLATINUM	2,285	USD	190,645.15	178,608.56	1.10%
WISDOMTREE PHYSICAL SILVER	5,946	USD	122,468.48	112,297.94	0.69%
Total U.S. DOLLAR			1,661,109.66	1,453,248.82	8.98%
Total Other Transferable Securities			1,661,109.66	1,453,248.82	8.98%
Total Portfolio			11,581,785.69	13,526,347.98	83.57%

Prosper Funds SICAV

Geographical allocation of the securities portfolio as at 31 December 2021

Prosper Stars & Stripes Fund	% TOTAL NET ASSETS
UNITED STATES OF AMERICA	84.86 %
ISRAEL	3.32 %
LUXEMBURG	2.97 %
FRANCE	1.73 %
Total Portfolio	92.88 %

Global Macro Fund	% TOTAL NET ASSETS
UNITED STATES OF AMERICA	34.20 %
UNITED KINGDOM	8.73 %
DENMARK	8.19 %
IRELAND	8.10 %
JAPAN	5.47 %
JERSEY	5.33 %
GERMANY	3.24 %
SWITZERLAND	2.62 %
NETHERLANDS	2.34 %
LUXEMBURG	2.25 %
CANADA	1.56 %
FRANCE	1.54 %
Total Portfolio	83.57 %

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 31 December 2021

Prosper Stars & Stripes Fund	% TOTAL NET ASSETS
PHARMACOLOGY & PERSONAL CARE	13.82 %
ELECTRIC & ELECTRONIC COMPONENTS	10.63 %
IT & INTERNET	10.45 %
FINANCIAL SERVICES - HOLDINGS	7.63 %
ELECTRIC & ELECTRONIC COMPONENTS	7.61 %
TELECOMMUNICATIONS	6.73 %
ROAD VEHICLES	6.02 %
LEISURES & TOURISM	5.95 %
BANKS	4.82 %
MECHANICAL CONSTRUCTION	3.10 %
OTHER SERVICES	2.99 %
STATE	2.80 %
PHOTOGRAPHY & OPTICAL	2.67 %
INTERMEDIARY INDUSTRIAL PRODUCTIONS	2.47 %
TEXTILE & GARMENTS	2.06 %
AIR TRANSPORT	1.26 %
FOOD & CLEANING MATERIALS	1.01 %
INFORMATION, TECHNOLOGY & COPIERS	0.86 %
Total Portfolio	92.88 %

Global Macro Fund	% TOTAL NET ASSETS
ELECTRIC & ELECTRONIC COMPONENTS	10.88 %
FINANCIAL SERVICES - HOLDINGS	10.87 %
UNIT TRUSTS, UCITS	9.50 %
PHARMACOLOGY & PERSONAL CARE	8.50 %
INTERMEDIARY INDUSTRIAL PRODUCTIONS	5.69 %
BANKS	5.52 %
TELECOMMUNICATIONS	5.18 %
ROAD & RAILWAY TRANSPORTS	4.85 %
COMMERCIAL SERVICES - PUBLIC	3.56 %
IT & INTERNET	3.55 %
AIR TRANSPORT	3.24 %
ROAD VEHICLES	3.07 %
DISTRIBUTION	2.93 %
PRECIOUS METALS & STONES	2.20 %
ELECTRIC & ELECTRONIC COMPONENTS	2.09 %
OIL & DERIVED	1.94 %
Total Portfolio	83.57 %

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 31 December 2021

Prosper Stars & Stripes Fund	% TOTAL NET ASSETS
U.S. DOLLAR	92.88 %
Total Portfolio	92.88 %
Global Macro Fund	% TOTAL NET ASSETS
U.S. DOLLAR	46.52 %
EURO	17.21 %
DANISH KRONE	8.19 %
JAPANESE YEN	5.47 %
SWISS FRANC	2.62 %
BRITISH POUND	2.00 %
CANADIAN DOLLAR	1.56 %
Total Portfolio	83.57 %

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 exercise	- Classe 13	10,000,000.000
	- I CHF	14,464.582
	- I EUR	58,387.242
	- I USD	85,438.928
	- P CHF	17,454.631
	- P EUR	94,577.064
	- P GBP	143.333
	- P USD	82,716.655
	- R GBP	583.333
Shares issued during the exercise	- Classe 13	0.000
	- I CHF	20,897.651
	- I EUR	33,346.226
	- I USD	72,325.596
	- P CHF	5,615.517
	- P EUR	44,258.764
	- P GBP	1,537.670
	- P USD	62,706.245
	- R GBP	78.412
Shares redeemed during the exercise	- Classe 13	0.000
	- I CHF	2,101.450
	- I EUR	25,578.982
	- I USD	4,971.763
	- P CHF	4,883.691
	- P EUR	63,063.417
	- P GBP	50.000
	- P USD	31,026.103
	- R GBP	0.000
Shares outstanding at the end of the exercise	- Classe 13	10,000,000.000
	- I CHF	33,260.783
	- I EUR	66,154.486
	- I USD	152,792.761
	- P CHF	18,186.457
	- P EUR	75,772.411
	- P GBP	1,631.003
	- P USD	114,396.797
	- R GBP	661.745

Prosper Funds SICAV

Changes occurring in the number of shares

Global Macro Fund		
Shares outstanding at the beginning of the exercise	- I CHF	961.000
	- I EUR	58,772.096
	- I USD	9,209.130
	- P CHF	590.842
	- P EUR	46,232.008
	- P USD	4,608.865
	- R GBP	4,268.304
Shares issued during the exercise	- I CHF	717.000
	- I EUR	3,235.901
	- I USD	3,573.000
	- P CHF	3,183.690
	- P EUR	7,763.557
	- P USD	9,065.156
	- R GBP	2,573.233
Shares redeemed during the exercise	- I CHF	773.000
	- I EUR	366.901
	- I USD	6,422.368
	- P CHF	287.132
	- P EUR	35,576.777
	- P USD	1,755.000
	- R GBP	300.000
Shares outstanding at the end of the exercise	- I CHF	905.000
	- I EUR	61,641.096
	- I USD	6,359.762
	- P CHF	3,487.400
	- P EUR	18,418.788
	- P USD	11,919.021
	- R GBP	6,541.537

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)	31.12.2019	30,281,060.99	- Classe 13	10,000,000.000	0.01	USD
			- I CHF	7,900.964	112.63	CHF
			- I EUR	16,233.386	96.20	EUR
			- I USD	45,327.974	127.75	USD
			- P CHF	14,520.174	109.56	CHF
			- P EUR	92,528.448	111.97	EUR
			- P GBP	533.333	125.15	GBP
			- P USD	67,601.196	123.53	USD
	31.12.2020	63,965,999.30	- Classe 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	- Classe 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
Global Macro Fund (EUR)	31.12.2019	17,250,285.67	- I CHF	715.000	124.90	CHF
			- I EUR	53,205.832	129.65	EUR
			- I USD	8,741.859	128.18	USD
			- P CHF	7,602.047	116.02	CHF
			- P EUR	51,185.217	119.27	EUR
			- P USD	12,228.450	131.17	USD
			- R GBP	6,213.304	126.38	GBP
	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

Prosper Funds SICAV

Notes to the financial statements as at 31 December 2021

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 realisable 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 realisable 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, taking into account 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 31 December 2021

b) Net realised gain or loss on investments

Realized gains or losses on the sale of securities are calculated on the basis of 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 on the basis of 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 on a daily basis. Dividends are taken into account on the date on which the shares concerned are first listed "ex-dividend".

NOTE 2 - EXCHANGE RATE

1	EUR	=	1.03615	CHF
1	EUR	=	0.83960	GBP
1	EUR	=	1.13720	USD

Prosper Funds SICAV

Notes to the financial statements as at 31 December 2021

NOTE 3 - TAXES AND EXPENSES PAYABLE

Performance fees	135,063.65	EUR
Management and marketing fees	419,787.06	EUR
Hedging fees	6,914.81	EUR
Depositary and paying agent fees	32,774.76	EUR
Subscription tax	6,617.42	EUR
Miscellaneous fees	32,474.23	EUR
Total	633,631.93	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 on the basis of 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 % par an	"I EUR"	1,20 % par an
"I USD"	1,40 % par an	"I USD"	1,20 % par an
"I CHF"	1,40 % par an	"I CHF"	1,20 % par an
"P EUR"	2,00 % par an	"R GBP"	1,20 % par an
"P USD"	2,00 % par an	"P EUR"	2,00 % par an
"P CHF"	2,00 % par an	"P USD"	2,00 % par an
"P GBP"	2,00 % par an	"P CHF"	2,00 % par an
"R GBP"	1,40 % par an		
"13"	1,20 % par an		

Prosper Funds SICAV

Notes to the financial statements as at 31 December 2021

NOTE 5 - MANAGEMENT FEE

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

For each share class in the Prosper Stars & Stripes Fund and Global Macro Fund sub-funds, the Management Company will receive, in the classes' respective currency, a performance fee paid annually and based on the performance of the Total Net Assets («TNA») during the year (adjusted by subscriptions and redemptions made in said class).

The performance fee rate is :

- 18% of TNA performance for the share classes of the Prosper Stars & Stripes Fund sub-fund, with the exception of the Prosper Stars & Stripes Fund 13 share class, for which a performance fee rate of 15% will be applied;
- 15% of TNA performance for the share classes of the Global Macro Fund sub-fund.

Performance is defined as a positive movement in the TNA of a class compared with the reference TNA.

The reference TNA for a class is the highest TNA reached, adjusted by subscriptions and redemptions made in said class for the sub-fund Global Marco Fund.

The reference TNA for a class is the highest TNA reached since January 15th, 2016 nomination date of the new Investment Manager, adjusted by subscriptions and redemptions made in said class for the sub-fund Prosper Stars & Stripes Fund.

If the difference between the TNA of a class and the reference TNA for that class is negative, the reference TNA for the class will be retained until there is a positive performance (high water mark principle).

The performance fee will be calculated and provisioned each valuation day.

Prosper Funds SICAV

Notes to the financial statements as at 31 December 2021

As of 31 December 2021, the performance fee is provisioned as follows:

Compartiments	Classes de part	Isin	Devises	Commissions de performance en 2021	Impact sur la VNI au 31/12/21
Prosper Stars & Stripes Fund	Classe 13	LU0999367112	USD	4.284,74	2,49%
Prosper Stars & Stripes Fund	I CHF	LU0723589296	CHF	88.224,69	1,49%
Prosper Stars & Stripes Fund	I EUR	LU0723588991	EUR	270.830,76	2,71%
Prosper Stars & Stripes Fund	I USD	LU0723589023	USD	619.935,75	2,01%
Prosper Stars & Stripes Fund	P CHF	LU0723589619	CHF	91.275,03	2,93%
Prosper Stars & Stripes Fund	P EUR	LU0723589379	EUR	506.337,85	3,84%
Prosper Stars & Stripes Fund	P GBP	LU0999346207	GBP	0,00	0,00%
Prosper Stars & Stripes Fund	P USD	LU0723589536	USD	575.043,55	2,58%
Prosper Stars & Stripes Fund	R GBP	LU0999345902	GBP	2.885,80	3,02%
Global Macro Fund	I CHF	LU0927891522	CHF	0,00	0,00%
Global Macro Fund	I EUR	LU0927891365	EUR	137.515,04	1,47%
Global Macro Fund	I USD	LU0927891449	USD	14.014,84	1,44%
Global Macro Fund	P CHF	LU0927892090	CHF	0,00	0,00%
Global Macro Fund	P EUR	LU0927891878	EUR	0,00	0,00%
Global Macro Fund	P USD	LU0927891951	USD	0,00	0,00%
Global Macro Fund	R GBP	LU0927891795	GBP	5.132,74	0,52%

The Board of Directors wishes to draw investors' attention to the fact that this method for calculating the performance fee may cause discrepancies in net asset value movements per share in each share class compared to other share classes.

As at 31 December 2021, the total amount of the performance fees was:

- USD 2,345,353.50 for the sub-fund Prosper Stars & Stripes Fund;
- EUR 155,381.76 for the sub-fund Global Macro Fund.

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 - DEPOSITARY 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.

Prosper Funds SICAV

Notes to the financial statements as at 31 December 2021

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.

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)
14/01/2022	USD	78,354.08	CHF	72,150.00	-864.04	79,186.39
14/01/2022	USD	42,095.09	CHF	38,762.00	-464.20	42,542.24
14/01/2022	USD	225,700.37	EUR	199,389.00	-1,114.48	226,745.17
14/01/2022	USD	249,225.90	EUR	220,172.00	-1,230.64	250,379.60
14/01/2022	USD	5,611.68	GBP	4,210.00	-91.01	5,702.25
14/01/2022	USD	1,536.88	GBP	1,153.00	-24.93	1,561.69
14/01/2022	CHF	3,038,301.00	USD	3,292,837.33	43,040.05	3,334,609.64
14/01/2022	EUR	12,954,022.00	USD	14,642,190.15	93,393.96	14,731,313.76
14/01/2022	EUR	10,048,126.00	USD	11,357,597.78	72,443.48	11,426,728.84
14/01/2022	CHF	5,736,261.00	USD	6,223,701.28	74,381.58	6,295,686.71
0/40/2012	EUR	41,213.00	USD	46,752.03	119.29	46,867.42
14/01/2022	GBP	93,340.00	USD	123,796.84	2,629.30	126,424.79
14/01/2022	GBP	335,839.00	USD	445,423.27	9,460.31	454,878.66
14/01/2022	GBP	1,604.00	USD	2,151.69	20.88	2,172.55
14/01/2022	CHF	140,478.00	USD	152,843.00	1,393.89	154,178.04
14/01/2022	CHF	52,157.00	USD	56,747.91	517.51	57,243.58
14/01/2022	EUR	221,281.00	USD	250,220.13	1,493.60	251,640.75
14/01/2022	EUR	32,983.00	USD	37,296.52	222.63	37,508.27
14/01/2022	GBP	5,765.00	USD	7,733.46	75.05	7,808.43
				Total	295,402.23	37,533,178.78

Prosper Funds SICAV

Notes to the financial statements as at 31 December 2021

Global Macro Fund :

MATURITY	CURRENCY PURCHASE	NOMINAL PURCHASED	CURRENCY SOLD	NOMINAL SOLD	+/- UNREALISED VALUE (IN EUR)	COMMITMENTS (IN EUR)
18/03/2022	USD	945,000.00	EUR	836,727.47	-7,297.86	830,988.40
18/03/2022	USD	1,820,000.00	EUR	1,611,475.12	-14,055.12	1,600,422.10
18/03/2022	GBP	970,000.00	EUR	1,140,773.84	12,637.61	1,155,312.10
18/03/2022	CHF	130,000.00	EUR	125,096.23	408.41	125,464.46
18/03/2022	CHF	460,000.00	EUR	442,648.19	1,445.16	443,951.15
18/03/2022	EUR	1,992,208.25	USD	2,250,000.00	17,174.52	1,978,543.80
				Total	10,312.72	6,134,682.00

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 at 31 December 2021, 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 453,628.92.

Global Macro Fund :

CCY	NUMBER OF CONTRACTS	DESCRIPTION	+/- UNREALISED VALUE (IN EUR)	COMMITMENTS (IN EUR)
EUR	85	SX5E DIVIDEND FUTURE DECEMBER 2023	365,900.00	854,420.00
EUR	85	EUROSTOXX 50 DIVIDEND FUTURE DECEMBER 2024	47,800.00	854,420.00
EUR	20	EUROSTOXX 50 DIVIDEND FUTURE DECEMBER 2026	11,000.00	201,040.00
USD	-8	US 10YR TREASURY NOTE FUTURE MARCH 2022	3,957.09	782,239.28
USD	-6	US TREASURY LONG BOND FUTURE MARCH 2022	7,749.30	768,334.51
USD	-10	ULTRA T-BOND FUTURE MARCH 2022	2,747.98	1,068,276.25
USD	-9	NASDAQ 100 E-MINI FUTURE MARCH 2022	-63,281.74	2,583,199.44
USD	-13	SP 500 EMINI FUTURE MARCH 2022	-74,791.15	2,731,423.24
		Total	301,081.48	9,843,352.72

NOTE 13 - CONTRACTS FOR DIFFERENCE

As at 31 December 2021, the following CFDs were held with the counterparty Goldman Sachs International.

The amount of collateral amounts to USD 4,114,070.41.

Prosper Funds SICAV

Notes to the financial statements as at 31 December 2021

Prosper Stars & Stripes Fund :

CCY	QUANTITY	DESCRIPTION	+/- UNREALISED VALUE (IN USD)	COMMITMENTS (IN USD)
USD	-123,096	AMERICAN WELL CORP. -A-	63,208.37	743,499.84
USD	-11,848	CFD.ACUSHNET HLDG CORP.	-14,737.73	628,891.84
USD	-20,301	CFD.ALLISON TRANSMISSION HLDG	73,132.42	737,941.35
USD	-6,051	CFD.APPFOLIO INC. -A-	94,400.14	732,534.06
USD	-6,108	CFD.APTARGROUP INC.	29,565.37	748,107.84
USD	-20,210	CFD.ARHAUS INC.	2,718.25	267,782.50
USD	-87,786	CFD.ARRIVAL GROUP	35,435.05	651,372.12
USD	-85,605	CFD.AXOGEN INC.	3,791.11	802,118.85
USD	-45,264	CFD.BACKBLAZE INC. -A-	56,529.78	764,508.96
USD	2,600	CFD.BEACHBODY CO INC. -A-	15.34	6,162.00
USD	-56,561	CFD.BENSON HILL INC.	-3,057.63	412,329.69
USD	-10,618	CFD.BRINK'S CO	-21,191.53	696,222.26
USD	-54,372	CFD.CARS.COM INC.	53,553.53	874,845.48
USD	-36,431	CFD.COUCBASE INC.	-95,483.21	909,317.76
USD	-24,366	CFD.DIGIMARC CORP.	134,013.59	961,969.68
USD	-6,375	CFD.DUOLINGO INC. -A-	25,792.55	676,451.25
USD	-137,082	CFD.EASTMAN KODAK CO	138,229.40	641,543.76
USD	-42,268	CFD.ENNIS INC.	-36,219.00	825,494.04
USD	-16,523	CFD.FASTLY INC. -A-	-6,143.25	585,740.35
USD	-4,295	CFD.FOX FACTORY HLDG CORP.	-14,551.02	730,579.50
USD	-6,659	CFD.FRESHPET INC.	-9,771.42	634,402.93
USD	-22,761	CFD.FRONTDOOR INC.	6,045.43	834,190.65
USD	-26,905	CFD.FRONTIER COMMUNICATIONS PARENT	-7,570.34	793,428.45
USD	-27,507	CFD.GROCERY OUTLET HLDG CORP.	1,177.65	777,897.96
USD	-81,066	CFD.HARMONIC INC.	-85,833.70	953,336.16
USD	-130,203	CFD.HYLIION HLDG CORP.	-23,948.95	807,258.60
USD	-8,175	CFD.INNOSPEC INC.	56,608.39	738,529.50
USD	-5,027	CFD.J&J SNACK FOODS CORP.	34,564.17	794,064.92
USD	-122,940	CFD.JOBY AVIATION INCORPORATION	-31,107.24	897,462.00
USD	-48,443	CFD.LEGALZOOM.COM INC.	125,490.41	778,479.01
USD	-45,305	CFD.LUMBER LIQUIDATORS HLDG INC.	63,557.43	773,356.35
USD	-28,954	CFD.MYRIAD GENETICS INC.	59,391.35	799,130.40
USD	-16,210	CFD.NATIONAL VISION HLDG INC.	21,737.36	777,917.90
USD	-34,782	CFD.NIELSEN HLDG PLC	-45,967.92	713,378.82
USD	-54,664	CFD.OPENDOOR TECHNOLOGIES INC.	-46,514.29	798,641.04
USD	-12,665	CFD.ORTHOPEDIATRICS CORP.	31.21	758,126.90
USD	-47,319	CFD.PIEDMONT OFFICE REALTY TRUST -A-	-63,426.78	869,723.22
USD	-164,303	CFD.PLAYSTUDIOS INC.	36,595.17	648,996.85
USD	-4,086	CFD.RBC BEARINGS INC.	-30,930.43	825,249.42
USD	-33,720	CFD.SHENANDOAH TELECOMMUNICATIONS	-2,205.39	859,860.00
USD	-85,442	CFD.SONO GROUP N.V.	14,763.12	822,806.46
USD	-41,417	CFD.STEM INC.	52,065.64	785,680.49
USD	-14,098	CFD.STERICYCLE INC.	14,870.18	840,804.72
USD	-18,113	CFD.THE AZEK CO INC.	-51,153.12	837,545.12
USD	-84,143	CFD.THE CONTAINER STORE GROUP INC.	-21,970.93	839,747.14
USD	-36,544	CFD.UDEMY INC.	45,673.77	714,069.76
USD	-6,822	CFD.VERITIV CORP.	12,545.75	836,172.54
USD	-42,284	CFD.VERTEX INC -A-	147,469.62	671,047.08

Prosper Funds SICAV

Notes to the financial statements as at 31 December 2021

USD	-73,935	CFD.VROOM INC.	154,314.19	797,758.65
USD	-37,179	CFD.XEROX HLDG CORP.	-75,586.98	841,732.56
USD	-131,332	CFD.ZYNGA INC. -A-	-55,515.95	840,524.80
USD	-11,036	EVERBRIDGE INC.	-13,435.19	743,053.88
USD	-91,896	EVGO INC.	-31,298.43	913,446.24
USD	-11,904	GRAND CANYON EDUCATION INC.	-57,923.65	1,020,291.84
USD	-34,329	HOSTESS BRANDS INC.	-47,164.61	700,998.18
USD	-5,836	LCI INDUSTRIES INC.	-15,019.45	909,657.32
USD	-37,125	NEWELL BRANDS INC.	22,503.78	810,810.00
USD	-7,594	ROBERT HALF INTERNATIONAL INC.	-73,387.65	846,882.88
		Total	598,673.73	44,003,873.87

NOTE 14 - EVENTS DURING THE YEAR

The COVID-19 (coronavirus) pandemic is still going strong and has been disrupting people's daily lives for almost two years now. This is obviously having an impact on the global economy, although finance in its specific sector is not the most disadvantaged sector. Authorities around the world have taken and continue to take strong and necessary measures to contain the spread of the virus, and to support individuals and businesses in these difficult times.

NOTE 15 - SUBSEQUENT EVENTS

Impact of the Russian invasion of Ukraine:

The invasion of Ukraine by the Russian army is a development that is likely to disrupt global financial markets, through various channels, for some time to come.

Rising commodity prices constitute one of the primary channels of risk transmission in the global economy, especially for countries that are more dependent on imports from Russia (energy, wheat, various metals). Russia is the world's 6th largest commodities producer. The current increase in prices underscores the fact that the inflation experienced in most developed countries is non-transitory. A scenario involving stagflation, which is a combination of lower growth and high inflation, has become more likely in the coming months.

Central banks, which were anticipating the exit from the monetary support put in place during the Covid crisis, will need to reassess their approach to exiting the crisis as any increase in rates to counter inflation is likely to have a significant impact on economic activity. Achieving the right balance will continue to be a challenge.

Russia has become severely isolated from the rest of the world, with China as its only significant trading partner. Potential repercussions from the sanctions imposed on Russia could also have a significant impact on the European economy if Moscow decides to retaliate by cutting off the flow of gas that Germany and Italy are heavily dependent on.

The ruble is no longer traded on foreign exchange markets and the Russian central bank has also been targeted by sanctions. This increases the risk of volatility for currencies, potentially not just in the short term. Equity and bond indices will drop Russian securities as these positions are no longer listed. The Russian positions that cannot be sold will consequently remain in portfolios as long as the market is closed and until it is possible to convert the ruble into another currency, which will take a long time.

Prosper Funds SICAV

Notes to the financial statements as at 31 December 2021

Corporate risks are increased and corporate profits will be affected by their dependence on commodities, among other factors. This means that the markets are likely to experience greater volatility in the coming months.

Inevitably, geopolitical de-escalation will also be a lengthy process that will leave its mark for a prolonged period.

Prosper Funds SICAV

Additional information (unaudited) as at 31 December 2021

Overall Risk Assessment

Each sub-fund of the SICAV must ensure that its overall exposure to derivatives does not exceed the total net value of its portfolio.

Overall exposure is a measurement designed to limit the leverage generated for each sub-fund by using derivatives. The method used to calculate overall exposure for each sub-fund within the SICAV is the «commitment method». The commitment method involves converting positions on derivatives into equivalent positions on underlying assets and then aggregating the market value of these equivalent positions.

According to the commitment methodology, the maximum level of derivative leverage is 100%.

The overall risk relating to derivatives held in a sub-fund may also be calculated using a VaR (Value at Risk) approach where specified in the policy of a given sub-fund. In such a case, the commitment method will not apply.

If the VaR approach is applied, the Management Company will set a maximum VaR limit for the sub-fund based on the risk profile defined on the basis of a maximum loss that may be generated by the portfolio and that is estimated for a given time horizon and confidence interval.

VaR is calculated using an absolute or relative approach:

- Absolute VaR

The absolute Value at Risk of a sub-fund is calculated as a percentage of the sub-fund's net asset value and is measured against an absolute limit of 20% as defined by ESMA Directives 10-788. Absolute VaR is generally an appropriate method in the absence of a benchmark portfolio or an identifiable benchmark index, for example for absolute performance funds.

- Relative VaR

The relative VAR method is used for the sub-funds for which a benchmark portfolio or index not integrating derivatives and reflecting the sub-fund's investment strategy has been defined. The relative VaR of a sub-fund is expressed in the form of a multiple of the VaR of a benchmark portfolio or index and is limited to a maximum of twice the VaR of the said benchmark portfolio or index. The benchmark portfolio used in the framework of the VaR, as amended as necessary, may differ from the benchmark index referred to in point 2 "Investment objectives and policy, risk profile and investor profile of the various sub-funds", in the risk part of a given sub-fund.

Global Macro Fund :

The sub-fund used Absolute VaR since 6 October 2016.

The limits of the Absolute VaR for the period from 1 January 2021 to 31 December 2021 were as follows:

- Minimum level: 5,08%
- Maximum level: 13,35%
- Average: 11,18%

The calculation of the VaR is based on the following parameters:

- Model used: History
- Probability level: 99 %

Prosper Funds SICAV

Additional information (unaudited) as at 31 December 2021

- Holding period 20 working days
- Historical data series: 2 years

The notional amount of financial derivatives (leverage effect) used during the financial year did not exceed 85,74%.

The sub-fund's expected level of leverage is 300 % of the Net Asset Value of the sub-fund, although it is possible that leverage might significantly exceed this level from time to time. In this context leverage is calculated as the sum of the notional exposure of the financial derivative instruments used.

Remuneration Degroof Petercam Asset Services S.A.

1) General provisions

Degroof Petercam Asset Services S.A. ("DPAS") has implemented a Remuneration Policy that is designed as not to encourage taking excessive risks. In that context, it integrates in its performance management system, risk criteria specific to the activities of the business units concerned. DPAS has implemented a series of safeguards that refrain staff from taking undue risk compared to the activity profile.

The governance structure of the Remuneration Policy ("the Policy") aims at preventing internal conflicts of interest. The Policy is formulated by the Remuneration Policy and approved by the Management Board. The Policy follows a defined process establishing the principles, the approval, the communication, the implementation, the review and the update of the Policy involving the Management Board, Human Resources, Internal Audit and other control functions.

Performance is assessed at Group and DPAS level. Individual staff assessments are based on a weighting of financial and non-financial targets linked to the specific job scope and role. As such, the principle of individual performance assessment is based on an assessment of objectives reached as well as an appreciation of the employee's long-term value creation. Furthermore, the performance reflects an assessment of business and interpersonal skills and is linked to the achievement of the individual. The criteria applied to establish fixed remuneration are job complexity, level of responsibility, performance and local market conditions.

2) Methodology

DPAS is dual-licensed as a chapter 15 Management Company under law of 17 December 2010 relating to Undertakings for Collective Investment in Transferable Securities, and as an AIFM under law of 12 July 2013 on Alternative Investment Fund Manager.

In line with those regulations, the responsibilities of DPAS in its two roles are very similar. DPAS considers a fair assumption to state that its staff is remunerated similarly for tasks related to Undertakings for Collective Investment in Transferable Securities ("UCITS") and Alternative Investment Funds ("AIF").

As a consequence, the remuneration, as previously mentioned, is the ratio between the assets under management ("AUM") of all the UCITS under the responsibility of DPAS and the total AUM plus the Assets Under Administration ("AUA"). On the basis of the AUM and ASA calculated on 31 December 2021, this ratio amounts to 55.45%.

As of 31 December 2021, DPAS is Management Company for a total AuM of 33.039 billion EUR for the UCITS.

Prosper Funds SICAV

Additional information (unaudited) as at 31 December 2021

In order to assess the proportion of the remuneration of the management company's staff attributable to all the UCITS managed, the above-mentioned ratio must be applied to the annual remuneration of the staff concerned.

In order to assess the proportion of the remuneration of the management company's staff attributable to this UCITS only, the ratio resulting from the ratio between the AUM of this UCITS and the total AUM of all UCITS must be applied to the annual remuneration of the staff concerned.

3) Allocated remuneration by category of staff

The table below represents the allocation of total remuneration of the employees of the Management Company based on the AuM of all UCITS, by category of staff:

Type of staff	Number of beneficiaries (*)	Total remuneration (in EUR)	Fixed remuneration paid (in EUR)	Variable remuneration paid (in EUR)
Senior Management (**)	6	763,606	532,443	231,163
Identified staff (***)	2	170,522	148,343	22,179
Other staff	117	4,751,721	4,366,467	385,254
	125	5,685,849	5,047,253	638,596

(*) No proportionality applied

(**) Management Board

(***) Identified staff not already reported in Senior Management

All figures refer to the 2021 calendar year.

4) Carried Interest paid by the UCITS.

No employee of the Management Company receives Carried Interest paid by any UCITS.

5) Remuneration Policy review

- **Results of reviews on the management company's annual review of the general principles of the compensation policy and their implementation:**

The DPAS Compensation Policy was reviewed and updated in 2021. The DPAS Remuneration Policy was validated by the Board of Directors on March 2, 2021. No irregularities have been identified.

- **Significant change to the adopted compensation policy:**

The annual review of the Remuneration Policy did not result in any significant changes to the Remuneration Policy.

6) Remuneration of delegated managers

The total assets managed by the delegated managers PLURIMI WEALTH LLP at 31 December 2021, amounted to 5,306,000,000.00 USD.

The total assets managed by the delegated manager ROUBAIX CAPITAL LLC, at 31 December 2021, amounted to 179,497,385.00 USD.

Prosper Funds SICAV

Additional information (unaudited) as at 31 December 2021

The table below shows the breakdown of the total remuneration of employees of the delegated investment manager:

Type of staff	Number of beneficiaries	Total remuneration (in EUR)	Fixed remuneration paid (in EUR)	Variable remuneration paid (in EUR)
Senior Management (*)	7	3,908,850	742,059	3,166,791
Identified staff (**)	0	0	0	0
Other staff (***)	45	12,146,757	4,637,230	7,509,527
	52	16,055,607	5,379,289	10,676,318

(*) Senior Management

(**) Identified staff: Identified staff who have not been included already in the Senior Management.

(***) Other staff: Identified staff other than that reported in the Senior Management and Identified staff categories.

All figures are relating to the 2021 calendar year.

Organisational arrangements

When the organisational arrangements made by the external AIFM to identify, prevent, manage and monitor conflicts of interest are insufficient to ensure, with reasonable confidence, that risk of damage to shareholders' interests will be prevented, the external AIFM must clearly disclose the general nature or sources of conflicts of interest to the shareholders.

Considering the current situation, all cases of conflicts of interest identified were deemed adequately covered by the organisational arrangements made by the AIFM.

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.