

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 2022

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

Manager :

Roubaix Capital LLC
Suite 520, 1401, 17th 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.
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 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 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

Combined Statement of Net Assets as at 30 June 2022

	NOTES	COMBINED (IN EUR)
Assets		
Investments in securities	1a	92,022,128.17
Cash at banks		13,068,705.45
Interest receivable on cash account		2,121.30
Interest receivable on bonds		119,686.88
Dividends receivable on shares		22,366.34
Amounts receivable on subscriptions		35,025.99
Amounts receivable on investment sold		961,141.07
Unrealised gain on forward exchange contracts	1a, 11	217,477.35
Unrealised gains on CFD	13	689,204.69
Futures guaranty deposit	12	5,859,751.30
Total Assets		112,997,608.54
Liabilities		
Taxes and Expenses payable	3	589,522.73
Overdraft at banks		621,564.03
Overdraft interest		9,257.42
Amounts payable on redemptions		244,911.15
Amounts payable on purchases of investments		721,534.17
Miscellaneous payables		5,750.30
Amounts payable on CFD		15,058.54
Unrealised Loss on Forward Exchange Contracts	1a, 11	11,291.49
Amounts payable to the broker on futures		0.01
Total Liabilities		2,218,889.84
Net assets at the end of the period		110,778,718.69

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 2022 to the 30 June 2022

	NOTES	COMBINED (IN EUR)
Income		
Dividends, net of taxes	1i	314,557.80
Interest on bonds, net of taxes	1i	28,917.90
Dividend Income on CFD		4.27
Interest on cash accounts		11,980.81
Total Income		355,460.78
Expenses		
Performance fees	7	238,134.64
Management and marketing fees	4	879,821.37
Hedging fees		14,497.26
Depository and paying agent fees	9	72,935.26
Subscription tax	8	14,346.35
Domiciliary, administrative and transfet agent fees	10	67,937.43
Miscellaneous fees		52,367.74
Transaction fees		262,035.00
Dividend expenses on CFD		39,297.28
Overdraft interest		154,751.62
Taxes paid to foreign authorities		854.06
Total Expenses		1,796,978.00
Net Profit / (Loss)		-1,441,517.23
Net Realised Profit / (Loss)		
- on investments	1b	-13,661,403.79
- on currencies		-30,061.24
- on forward exchange contracts		-2,082,433.05
- on futures		2,604,771.72
- on CFD		9,729,062.25
Total Net Realised Profit / (Loss)		-4,881,581.33
Change in Net Unrealised Appreciation or Depreciation		
- on investments	1f	-8,855,952.89
- on currencies		4,823.26
- on forward exchange contracts		-86,686.75
- on futures		-297,697.93
- on CFD		116,557.76
Result of operations		-14,000,537.89
- Subscriptions		36,369,913.33
- Redemptions		-13,964,756.11
Net changes in Net Assets		8,404,619.34
Net assets at the beginning of the period		95,420,284.24
Currency difference of the net assets of the 31.12.21 to the 30.06.22		6,953,815.12
Net assets at the end of the period		110,778,718.69

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

Prosper Funds SICAV

Statement of net assets as at 30 June 2022

Prosper Stars & Stripes Fund		
	NOTES	VALUE (IN USD)
Assets		
Investments in securities	1a	53,092,669.00
Cash at banks		8,424,784.41
Interest receivable on cash account		2,193.08
Interest receivable on bonds		0.00
Dividends receivable on shares		20,054.49
Amounts receivable on subscriptions		26,572.06
Amounts receivable on investment sold		1,004,824.93
Unrealised gain on forward exchange contracts	1a, 11	227,361.69
Unrealised gains on CFD	13	720,529.04
Futures guaranty deposit	12	4,922,730.95
Total Assets		68,441,719.65
Liabilities		
Taxes and Expenses payable	3	358,275.26
Overdraft at banks		646,493.17
Overdraft interest		8,102.92
Amounts payable on redemptions		106,897.85
Amounts payable on purchases of investments		754,327.90
Miscellaneous payables		6,011.65
Amounts payable on CFD		15,742.95
Unrealised Loss on Forward Exchange Contracts	1a, 11	0.00
Amounts payable to the broker on futures		0.00
Total Liabilities		1,895,851.70
Net assets at the end of the period		66,545,867.95
Number of Shares Outstanding (at the end of the period)		
- Classe 13		10,000,000.000
- I CHF		24,763.130
- I EUR		59,025.451
- I USD		144,114.833
- P CHF		11,276.486
- P EUR		54,810.592
- P GBP		1,368.333
- P USD		109,391.490
- R GBP		661.745
Net Asset Value per Share (at the end of the period)		
- Classe 13		0.01
- I CHF		153.04
- I EUR		130.13
- I USD		175.16
- P CHF		146.95
- P EUR		149.42
- P GBP		181.75
- P USD		168.83
- R GBP		124.92

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Prosper Funds SICAV

Statement of net assets as at 30 June 2022

Global Macro Fund		
	NOTES	VALUE (IN EUR)
Assets		
Investments in securities	1a	41,237,615.17
Cash at banks		5,010,180.96
Interest receivable on cash account		23.56
Interest receivable on bonds		119,686.88
Dividends receivable on shares		3,183.70
Amounts receivable on subscriptions		9,609.13
Amounts receivable on investment sold		0.00
Unrealised gain on forward exchange contracts	1a, 11	0.00
Unrealised gains on CFD	13	0.00
Futures guaranty deposit	12	1,151,031.65
Total Assets		47,531,331.05
Liabilities		
Taxes and Expenses payable	3	246,823.16
Overdraft at banks		3,176.57
Overdraft interest		1,506.77
Amounts payable on redemptions		142,660.59
Amounts payable on purchases of investments		0.00
Miscellaneous payables		0.00
Amounts payable on CFD		0.00
Unrealised Loss on Forward Exchange Contracts	1a, 11	11,291.49
Amounts payable to the broker on futures		0.01
Total Liabilities		405,458.59
Net assets at the end of the period		47,125,872.46
Number of Shares Outstanding (at the end of the period)		
- I CHF		2,506.374
- I EUR		93,792.203
- I USD		80,405.906
- P CHF		7,845.400
- P EUR		30,270.845
- P USD		29,156.568
- R GBP		56,533.325
Net Asset Value per Share (at the end of the period)		
- I CHF		151.40
- I EUR		155.29
- I USD		157.23
- P CHF		138.07
- P EUR		142.72
- P USD		161.08
- R GBP		155.22

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Prosper Funds SICAV

Statement of Operations and Changes in Net Assets

from 1 January 2022 to the 30 June 2022

Prosper Stars & Stripes Fund		
	NOTES	VALUE (IN USD)
Income		
Dividends, net of taxes	1i	67,454.72
Interest on bonds, net of taxes	1i	0.00
Dividend Income on CFD		4.46
Interest on cash accounts		12,321.96
Total Income		79,781.14
Expenses		
Performance fees	7	0.00
Management and marketing fees	4	699,550.50
Hedging fees		11,895.72
Depository and paying agent fees	9	55,109.37
Subscription tax	8	10,030.19
Domiciliary, administrative and transfert agent fees	10	42,045.71
Miscellaneous fees		41,188.92
Transaction fees		234,640.05
Dividend expenses on CFD		41,083.34
Overdraft interest		144,330.84
Taxes paid to foreign authorities		0.00
Total Expenses		1,279,874.64
Net Profit / (Loss)		-1,200,093.50
Net Realised Profit / (Loss)		
- on investments	1b	-14,301,333.46
- on currencies		26,748.89
- on forward exchange contracts		-2,612,854.58
- on futures		0.00
- on CFD		10,171,248.11
Total Net Realised Profit / (Loss)		-7,916,284.54
Change in Net Unrealised Appreciation or Depreciation		
- on investments	1f	-6,919,953.53
- on currencies		2,897.46
- on forward exchange contracts		-68,040.54
- on futures		0.00
- on CFD		121,855.31
Result of operations		-14,779,525.84
- Subscriptions		4,797,675.12
- Redemptions		-13,579,004.03
Net changes in Net Assets		-23,560,854.75
Net assets at the beginning of the period		90,106,722.70
Net assets at the end of the period		66,545,867.95

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Prosper Funds SICAV

Statement of Operations and Changes in Net Assets

from 1 January 2022 to the 30 June 2022

Global Macro Fund		
	NOTES	VALUE (IN EUR)
Income		
Dividends, net of taxes	1i	250,035.61
Interest on bonds, net of taxes	1i	28,917.90
Dividend Income on CFD		0.00
Interest on cash accounts		194.54
Total Income		279,148.05
Expenses		
Performance fees	7	238,134.64
Management and marketing fees	4	210,683.20
Hedging fees		3,118.70
Depositary and paying agent fees	9	20,221.72
Subscription tax	8	4,752.21
Domiciliary, administrative and transfert agent fees	10	27,719.62
Miscellaneous fees		12,969.47
Transaction fees		37,595.71
Dividend expenses on CFD		0.00
Overdraft interest		16,695.43
Taxes paid to foreign authorities		854.06
Total Expenses		572,744.76
Net Profit / (Loss)		-293,596.71
Net Realised Profit / (Loss)		
- on investments	1b	18,192.07
- on currencies		-55,647.25
- on forward exchange contracts		416,830.03
- on futures		2,604,771.72
- on CFD		0.00
Total Net Realised Profit / (Loss)		2,690,549.86
Change in Net Unrealised Appreciation or Depreciation		
- on investments	1f	-2,236,838.11
- on currencies		2,051.76
- on forward exchange contracts		-21,604.21
- on futures		-297,697.93
- on CFD		0.00
Result of operations		136,461.37
- Subscriptions		31,780,812.82
- Redemptions		-976,087.06
Net changes in Net Assets		30,941,187.13
Net assets at the beginning of the period		16,184,685.33
Net assets at the end of the period		47,125,872.46

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

Prosper Funds SICAV

Securities portfolio statement as at 30 June 2022

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-	93,425	USD	1,399,257.17	610,999.50	0.92%
AGILYSYS INC.	41,676	USD	1,702,471.26	1,970,024.52	2.96%
ALLEGRO MICROSYSTEMS	62,521	USD	1,470,555.18	1,293,559.49	1.94%
ANTERIX INC.	15,303	USD	664,076.19	628,494.21	0.94%
ANTERIX INC.	34,000	USD	1,428,159.65	1,396,380.00	2.10%
ARTERIS INC.	36,870	USD	480,761.46	256,983.90	0.39%
ASTRONICS CORP. DESIGN	133,643	USD	1,694,602.81	1,359,149.31	2.04%
BELDEN INC.	17,452	USD	1,037,254.62	929,668.04	1.40%
BELLRNG BRNDS INC	53,988	USD	1,389,641.37	1,343,761.32	2.02%
CCC INTELL SLTN	190,954	USD	1,660,121.77	1,756,776.80	2.64%
CFD.COMPASS MINERALS INTERNATIONAL	37,229	USD	1,334,258.73	1,317,534.31	1.98%
CHASE CORP.	17,425	USD	1,502,928.44	1,355,839.25	2.04%
CHEMBIO DIAGNOSTICS INC.	1	USD	10.08	0.65	0.00%
CRYOPORT INC.	30,000	USD	1,494,615.00	929,400.00	1.40%
CRYOPORT INC.	44,146	USD	1,678,192.85	1,367,643.08	2.06%
EXCELERATE ENR	14,976	USD	319,571.35	298,321.92	0.45%
EXPENSIFY INC	56,526	USD	982,970.14	1,005,597.54	1.51%
GENTHERM INC.	5,500	USD	453,249.08	343,255.00	0.52%
GENTHERM INC.	14,122	USD	985,346.07	881,354.02	1.32%
IMPINJ INC.	17,164	USD	880,520.66	1,007,011.88	1.51%
JOHN BEAN TECHNOLOGIES CORP.	18,054	USD	1,944,107.39	1,993,522.68	3.00%
KURA SUSHI USA INC. -A-	33,784	USD	1,543,254.42	1,673,321.52	2.51%
LIQUIDITY SERVICES INC.	50,000	USD	1,036,035.00	672,000.00	1.01%
LIQUIDITY SERVICES INC.	69,829	USD	1,284,828.26	938,501.76	1.41%
MATERION CORP.	12,500	USD	945,206.25	921,625.00	1.38%
MATERION CORP.	12,313	USD	952,329.41	907,837.49	1.36%
MIRION TECHNOLOGIES INC.	168,566	USD	1,307,816.11	970,940.16	1.46%
NAPCO SECURITY TECHNOLOGIES INC.	151,402	USD	2,786,723.27	3,117,367.18	4.68%
NAPCO SECURITY TECHNOLOGIES INC.	20,000	USD	368,122.00	411,800.00	0.62%
NAVIGATOR HLDG LTD	136,979	USD	1,637,883.69	1,546,492.91	2.32%
OLLIE'S BARGAIN OUTLET HLDG INC.	29,468	USD	1,516,464.29	1,731,245.00	2.60%
OMNICELL INC.	11,427	USD	1,270,422.17	1,299,821.25	1.95%
ORION ENGINEERED CARBONS S.A.	60,000	USD	885,565.00	931,800.00	1.40%
ORION ENGINEERED CARBONS S.A.	75,984	USD	1,319,289.34	1,180,031.52	1.77%
PARAGON 28 INC.	37,190	USD	578,012.97	590,205.30	0.89%
PARK AEROSPACE CORP.	65,000	USD	878,693.75	829,400.00	1.25%
PARK AEROSPACE CORP.	118,188	USD	1,655,392.76	1,508,078.88	2.27%
PERFORMANCE FOOD GROUP CO	28,054	USD	1,155,153.91	1,289,922.92	1.94%
SHOALS TECHNOLOGIES GROUP INC. -A-	49,428	USD	829,302.36	814,573.44	1.22%
STAAR SURGICAL CO	31,104	USD	2,079,558.98	2,206,206.72	3.32%
STAAR SURGICAL CO	5,000	USD	334,291.00	354,650.00	0.53%
STEVANATO GROUP SpA	84,612	USD	1,378,448.02	1,337,715.72	2.01%
TRAVEL LEISURE CO	31,637	USD	1,400,063.70	1,228,148.34	1.85%
TREACE MEDICAL CONCEPTS INC.	9,191	USD	176,249.39	131,798.94	0.20%
TREACE MEDICAL CONCEPTS INC.	55,000	USD	1,090,836.50	788,700.00	1.19%
UIPATH INC -A-	67,852	USD	1,290,187.76	1,234,227.88	1.85%

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

Prosper Funds SICAV

Securities portfolio statement as at 30 June 2022

Prosper Stars & Stripes Fund					
Investment	Quantity	CCY	Cost (in USD)	Evaluation value (in USD)	% Total Net Assets
VICOR CORP.	17,217	USD	1,057,434.22	942,286.41	1.42%
ZURN WATER SOLUTIONS	54,651	USD	1,536,953.92	1,488,693.24	2.24%
Total U.S. DOLLAR			56,797,189.72	53,092,669.00	79.78%
Total Shares & Related Securities			56,797,189.72	53,092,669.00	79.78%
Total Transferable securities admitted to an official stock exchange or dealt in on another regulated market			56,797,189.72	53,092,669.00	79.78%
Total Portfolio			56,797,189.72	53,092,669.00	79.78%

Prosper Funds SICAV

Securities portfolio statement as at 30 June 2022

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					
BARRICK GOLD CORP.	21,774	CAD	379,959.26	367,488.22	0.78%
GREAT BEAR ROYALTIES CORP.	5,500	CAD	0.00	18,271.48	0.04%
PAN AMERICAN SILVER CORP.	26,996	CAD	626,873.77	506,268.84	1.07%
Total CANADIAN DOLLAR			1,006,833.03	892,028.54	1.89%
ROCHE HLDG A.G. -PARTICIPATION CERTIFICATE-	1,558	CHF	448,282.99	495,854.63	1.05%
Total SWISS FRANC			448,282.99	495,854.63	1.05%
AP MOELLER-MAERSK -B-	277	DKK	529,149.83	616,639.88	1.31%
NOVO NORDISK -B-	5,476	DKK	305,097.15	579,657.13	1.23%
Total DANISH KRONE			834,246.98	1,196,297.01	2.54%
ANHEUSER-BUSCH INBEV	9,038	EUR	503,841.32	464,191.68	0.99%
ARCELORMITTAL S.A.	17,310	EUR	414,201.58	372,338.10	0.79%
ASML HOLDING NV	1,237	EUR	702,386.29	563,886.45	1.20%
DANONE	10,700	EUR	588,155.40	569,882.00	1.21%
HAPAG-LLOYD A.G.	1,895	EUR	293,845.32	468,065.00	0.99%
SHELL PLC	21,000	EUR	531,634.60	521,745.00	1.11%
STORA ENSO OYJ (R)	24,160	EUR	424,371.46	361,554.40	0.77%
Total EURO			3,458,435.97	3,321,662.63	7.05%
ASTRAZENECA PLC	6,000	GBP	731,624.46	752,788.10	1.60%
Total BRITISH POUND			731,624.46	752,788.10	1.60%
FAST RETAILING CO LTD	1,200	JPY	534,059.79	600,550.66	1.27%
NIPPON TELEGRAPH & TELEPHONE CORP.	17,900	JPY	454,633.62	491,012.97	1.04%
TOKYO ELECTRON	900	JPY	169,544.41	280,716.03	0.60%
Total JAPANESE YEN			1,158,237.82	1,372,279.66	2.91%
ACTIVISION BLIZZARD INC.	22,000	USD	1,578,913.19	1,638,452.34	3.48%
ADVANCED MICRO DEVICES INC.	5,600	USD	493,175.56	409,615.00	0.87%
ALPHABET INC	200	USD	407,139.36	416,903.73	0.88%
ALPHABET INC. -C-	287	USD	601,720.27	600,505.19	1.27%
APPLE INC.	5,875	USD	868,031.22	768,310.30	1.63%
ARCHER-DANIELS MIDLAND COMPANY	6,118	USD	481,683.52	454,117.17	0.96%
CITIGROUP INC.	11,416	USD	623,358.93	502,196.99	1.07%
CORTEVA INC.	14,037	USD	411,291.96	726,924.46	1.54%
DEERE & CY	1,918	USD	668,122.20	549,412.65	1.17%
EOG RESOURCES INC.	5,510	USD	511,110.35	582,069.35	1.24%
FORTINET INC.	7,730	USD	480,843.53	418,349.42	0.89%
FREEMPORT MCMORAN	15,410	USD	526,914.73	431,295.75	0.92%
LAM RESEARCH CORP.	900	USD	447,608.74	366,861.16	0.78%

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

Prosper Funds SICAV

Securities portfolio statement as at 30 June 2022

Global Macro Fund					
Investment	Quantity	CCY	Cost (in EUR)	Evaluation value (in EUR)	% Total Net Assets
MCKESSON CORP.	2,633	USD	387,728.57	821,570.55	1.74%
MOSAIC CO	11,178	USD	677,421.88	504,985.36	1.07%
QUALCOMM	4,600	USD	599,214.32	562,058.44	1.19%
RIO TINTO SP ADR	7,200	USD	478,518.80	420,106.17	0.89%
VISA INC. -A-	2,300	USD	445,191.35	433,159.88	0.92%
VMWARE INC. -A-	2,000	USD	232,145.14	218,049.64	0.46%
Total U.S. DOLLAR			10,920,133.62	10,824,943.55	22.97%
Total Shares & Related Securities			18,557,794.87	18,855,854.12	40.01%
Bonds					
ABBVIE INC. 1,375 16-170524	1,000,000	EUR	986,700.00	990,895.00	2.10%
BAYER A.G.CAP CORP. B.V. 1,50 18-260626	1,000,000	EUR	944,380.00	953,600.00	2.02%
BRITISH T 1,00 17-24	1,000,000	EUR	964,610.00	971,125.00	2.06%
CAIXABANK S.A. FRN 20-181126	1,000,000	EUR	933,980.00	903,580.00	1.92%
CREDIT SUISSE GROUP FRN 20-020426	1,000,000	EUR	1,013,710.00	977,590.00	2.07%
DEUT BK FRN 21-PERP	1,000,000	EUR	853,500.00	772,465.00	1.64%
INTESA 0,625 21-26	2,000,000	EUR	1,817,555.00	1,783,570.00	3.78%
JAGUAR LAND ROVER 2,20 17-150124	500,000	EUR	455,300.00	452,940.00	0.96%
LA MONDIA 0,75 20-26	1,000,000	EUR	921,870.00	904,270.00	1.92%
LLOYDS BANK GROUP FRN 20-010426	1,000,000	EUR	1,034,460.00	1,009,910.00	2.14%
MIZUHO 0,118 19-24	1,000,000	EUR	972,710.00	953,755.00	2.02%
NE PROPERTY COOP 1,75 17-231124	1,000,000	EUR	964,990.00	931,515.00	1.98%
NETHERLANDS GOVT 2,00 14-150724	2,000,000	EUR	2,030,700.00	2,053,510.00	4.36%
SANTAND 0,375 20-25	500,000	EUR	483,100.00	473,985.00	1.01%
STELLANT 2,75 20-26	1,000,000	EUR	1,006,155.00	965,760.00	2.05%
UBS GROUP A.G. FRN 21-031126	1,000,000	EUR	895,730.00	910,985.00	1.93%
VODAFONE 2,20 16-26	1,000,000	EUR	1,014,500.00	991,480.00	2.10%
Total EURO			17,293,950.00	17,000,935.00	36.08%
Total Bonds			17,293,950.00	17,000,935.00	36.08%
Total Transferable securities admitted to an official stock exchange or dealt in on another regulated market			35,851,744.87	35,856,789.12	76.09%
Investment funds					
TABULA US ENHANCED INFLATION UCITS	6,938	EUR	777,003.60	747,708.26	1.59%
WISDOMTREE AT1 COCO BD UCITS ETF	6,494	EUR	626,236.00	561,341.36	1.19%
Total EURO			1,403,239.60	1,309,049.62	2.78%
SABA CAPITAL INC OPP	33,362	USD	324,986.85	256,250.28	0.54%
SPDR EMERGING INFLATION LINKED LOC BOND ETF	11,500	USD	726,612.15	556,822.42	1.18%
Total U.S. DOLLAR			1,051,599.00	813,072.70	1.73%
Total Investment funds			2,454,838.60	2,122,122.32	4.50%

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

Prosper Funds SICAV

Securities portfolio statement as at 30 June 2022

Global Macro Fund					
Investment	Quantity	CCY	Cost (in EUR)	Evaluation value (in EUR)	% Total Net Assets
Other Transferable Securities					
TK SPX ENH-RT PTF -UBS A.G. 20-070727	10,000	USD	889,007.42	833,612.32	1.77%
WISDOMTREE METAL SEC 07 ON PALLADIU	18	USD	3,831.30	3,029.50	0.01%
WISDOMTREE PHYSICAL GOLD	11,141	USD	1,659,090.38	1,815,627.61	3.85%
WISDOMTREE PHYSICAL PLATINUM	5,785	USD	505,961.95	462,517.80	0.98%
WISDOMTREE PHYSICAL SILVER	7,946	USD	165,416.47	143,916.50	0.31%
Total U.S. DOLLAR			3,223,307.52	3,258,703.73	6.91%
Total Other Transferable Securities			3,223,307.52	3,258,703.73	6.91%
Total Portfolio			41,529,890.99	41,237,615.17	87.51%

Prosper Funds SICAV

Geographical allocation of the securities portfolio as at 30 June 2022

Prosper Stars & Stripes Fund	% TOTAL NET ASSETS
UNITED STATES OF AMERICA	72.28 %
LUXEMBURG	3.17 %
MARSHALL ISLANDS	2.32 %
ITALY	2.01 %
Total Portfolio	79.78 %

Global Macro Fund	% TOTAL NET ASSETS
UNITED STATES OF AMERICA	24.73 %
UNITED KINGDOM	12.63 %
NETHERLANDS	11.60 %
JERSEY	5.15 %
SWITZERLAND	5.06 %
JAPAN	4.94 %
IRELAND	3.96 %
ITALY	3.78 %
FRANCE	3.13 %
SPAIN	2.92 %
GERMANY	2.63 %
DENMARK	2.54 %
CANADA	1.89 %
BELGIUM	0.99 %
LUXEMBURG	0.79 %
FINLAND	0.77 %
Total Portfolio	87.51 %

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 2022

Prosper Stars & Stripes Fund	% TOTAL NET ASSETS
PHARMACOLOGY & PERSONAL CARE	13.60 %
ELECTRIC & ELECTRONIC COMPONENTS	10.32 %
IT & INTERNET	8.43 %
FINANCIAL SERVICES - HOLDINGS	7.90 %
INFORMATION, TECHNOLOGY & COPIERS	6.76 %
LEISURES & TOURISM	4.36 %
TELECOMMUNICATIONS	3.04 %
PACKAGING INDUSTRY	3.00 %
ELECTRIC & ELECTRONIC COMPONENTS	2.81 %
DISTRIBUTION	2.60 %
AIR TRANSPORT	2.32 %
BUILDING MATERIALS	2.24 %
AEROSPACE INDUSTRY & DEFENCE	2.04 %
CHEMICAL PRODUCTS	2.04 %
HEALTH CARE & SERVICES	1.95 %
FOOD & CLEANING MATERIALS	1.94 %
ROAD VEHICLES	1.84 %
ENERGY SOURCES	1.22 %
OTHER SERVICES	0.92 %
OIL & DERIVED	0.45 %
Total Portfolio	79.78 %

Global Macro Fund	% TOTAL NET ASSETS
FINANCIAL SERVICES - HOLDINGS	17.24 %
BANKS	15.40 %
TELECOMMUNICATIONS	8.03 %
PHARMACOLOGY & PERSONAL CARE	5.98 %
IT & INTERNET	5.71 %
UNIT TRUSTS, UCITS	4.50 %
STATE	4.36 %
ELECTRIC & ELECTRONIC COMPONENTS	3.44 %
ROAD VEHICLES	3.01 %
OIL & DERIVED	2.34 %
FOOD & CLEANING MATERIALS	2.17 %
INSURANCE COMPANIES	1.92 %
INTERMEDIARY INDUSTRIAL PRODUCTIONS	1.86 %
COMMERCIAL SERVICES - PUBLIC	1.74 %
PRECIOUS METALS & STONES	1.70 %
ROAD & RAILWAY TRANSPORTS	1.31 %
MECHANICAL CONSTRUCTION	1.17 %
CHEMICAL PRODUCTS	1.07 %
AIR TRANSPORT	0.99 %
TOBACCO & SPIRITS	0.99 %
OTHER SERVICES	0.92 %
NONFERROUS METALS	0.89 %
FOREST PRODUCTS & PAPER INDUSTRY	0.77 %
Total Portfolio	87.51 %

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 2022

Prosper Stars & Stripes Fund	% TOTAL NET ASSETS
U.S. DOLLAR	79.78 %
Total Portfolio	79.78 %

Global Macro Fund	% TOTAL NET ASSETS
EURO	45.91 %
U.S. DOLLAR	31.61 %
JAPANESE YEN	2.91 %
DANISH KRONE	2.54 %
CANADIAN DOLLAR	1.89 %
BRITISH POUND	1.60 %
SWISS FRANC	1.05 %
Total Portfolio	87.51 %

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	- 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
Shares issued during the financial period	- Classe 13	0.000
	- I CHF	3,262.000
	- I EUR	8,485.405
	- I USD	13,515.000
	- P CHF	0.000
	- P EUR	1,575.000
	- P GBP	0.000
	- P USD	930.000
	- R GBP	0.000
Shares redeemed during the financial period	- Classe 13	0.000
	- I CHF	11,759.653
	- I EUR	15,614.440
	- I USD	22,192.928
	- P CHF	6,909.971
	- P EUR	22,536.819
	- P GBP	262.670
	- P USD	5,935.307
	- R GBP	0.000
Shares outstanding at the end of the financial period	- Classe 13	10,000,000.000
	- I CHF	24,763.130
	- I EUR	59,025.451
	- I USD	144,114.833
	- P CHF	11,276.486
	- P EUR	54,810.592
	- P GBP	1,368.333
	- P USD	109,391.490
	- R GBP	661.745

Prosper Funds SICAV

Changes occurring in the number of shares

Global Macro Fund

Shares outstanding at the beginning of the financial period	- I CHF	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
Shares issued during the financial period	- I CHF	1,716.374
	- I EUR	34,163.107
	- I USD	74,046.144
	- P CHF	5,546.000
	- P EUR	13,126.057
	- P USD	19,216.547
	- R GBP	50,021.788
Shares redeemed during the financial period	- I CHF	115.000
	- I EUR	2,012.000
	- I USD	0.000
	- P CHF	1,188.000
	- P EUR	1,274.000
	- P USD	1,979.000
	- R GBP	30.000
Shares outstanding at the end of the financial period	- I CHF	2,506.374
	- I EUR	93,792.203
	- I USD	80,405.906
	- P CHF	7,845.400
	- P EUR	30,270.845
	- P USD	29,156.568
	- R GBP	56,533.325

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
	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
	30.06.2022	66,545,867.95	- Classe 13	10,000,000.000	0.01	USD
			- I CHF	24,763.130	153.04	CHF
			- I EUR	59,025.451	130.13	EUR
			- I USD	144,114.833	175.16	USD
			- P CHF	11,276.486	146.95	CHF
			- P EUR	54,810.592	149.42	EUR
			- P GBP	1,368.333	181.75	GBP
			- P USD	109,391.490	168.83	USD
			- R GBP	661.745	124.92	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)	31.12.2019	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
			- 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
			- 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
			- R GBP	6,541.537	151.09	GBP
	30.06.2022	47,125,872.46	- I CHF	2,506.374	151.40	CHF
			- I EUR	93,792.203	155.29	EUR
			- I USD	80,405.906	157.23	USD
			- P CHF	7,845.400	138.07	CHF
- P EUR			30,270.845	142.72	EUR	
- P USD			29,156.568	161.08	USD	
- R GBP			56,533.325	155.22	GBP	
- R GBP			56,533.325	155.22	GBP	

Prosper Funds SICAV

Notes to the financial statements as at 30 June 2022

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 30 June 2022

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	=	1.00090	CHF
1	EUR	=	0.86080	GBP
1	EUR	=	1.04545	USD

Prosper Funds SICAV

Notes to the financial statements as at 30 June 2022

NOTE 3 - TAXES AND EXPENSES PAYABLE

Performance fees	72,349.96	EUR
Management and marketing fees	440,523.45	EUR
Hedging fees	7,326.90	EUR
Depositary and paying agent fees	36,558.45	EUR
Subscription tax	7,582.67	EUR
Miscellaneous fees	25,181.30	EUR
Total	589,522.73	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% 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 2022

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 FEE

The Management Company is entitled to receive, out of 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 can be reset, is the entire life of the Class. It is not intended to reset 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 deduction of all fees and expenses and including subscriptions, redemptions and dividend distributions since the last provision of the Performance Fee.

The rate of the performance fee is :

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

The High Water Mark is defined as the highest NAV ever achieved 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
- a new HWM is established.

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

Prosper Funds SICAV

Notes to the financial statements as at 30 June 2022

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

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

Unless otherwise stated above, the amount of the Performance Fee due is payable quarterly after the relevant quarter.

As at 30 June 2022, the total amount of the Performance Fee amounts to
- EUR 238,134.64 for the 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 - CUSTODIAN FEE AND PAYING AGENT

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 remuneration of its functions as a Domiciliary Agent, Administrative Agent, Transfer Agent and Registrar for the SICAV, Banque Degroof Petercam Luxembourg S.A. receives from the Management Company, at the expense of the Fund, the following remuneration :

- 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 Funds SICAV

Notes to the financial statements as at 30 June 2022

Prosper Stars & Stripes Fund :

MATURITY	CURRENCY PURCHASE	NOMINAL PURCHASED	CURRENCY SOLD	NOMINAL SOLD	+/- UNREALISED VALUE (IN USD)	COMMITMENTS (IN USD)
15/07/2022	USD	4,161.54	CHF	4,158.00	-185.10	4,343.07
15/07/2022	USD	207,673.52	CHF	207,497.00	-9,237.08	216,732.68
15/07/2022	USD	14,790.77	CHF	14,103.00	47.95	14,730.72
15/07/2022	USD	6,183.44	CHF	5,946.00	-32.31	6,210.66
15/07/2022	USD	33,767.17	CHF	32,197.00	109.48	33,630.09
15/07/2022	USD	13,358.99	CHF	12,846.00	-69.80	13,417.77
15/07/2022	USD	72,450.96	EUR	69,524.00	-295.00	72,683.87
15/07/2022	USD	62,931.19	EUR	59,577.00	593.21	62,284.77
15/07/2022	USD	23,848.46	EUR	22,885.00	-97.10	23,925.12
15/07/2022	USD	38,679.59	EUR	36,618.00	364.60	38,282.29
15/07/2022	USD	68,735.18	EUR	65,587.00	108.68	68,567.93
15/07/2022	USD	181,605.82	EUR	173,288.00	287.12	181,163.94
15/07/2022	USD	9,727.68	EUR	9,332.00	-30.63	9,756.14
15/07/2022	USD	249.80	GBP	207.00	-1.66	251.40
15/07/2022	USD	315.33	GBP	257.00	3.13	312.13
15/07/2022	USD	804.91	GBP	667.00	-5.34	810.08
15/07/2022	USD	14,096.43	GBP	11,489.00	139.89	13,953.50
15/07/2022	USD	2,570.97	GBP	2,121.00	-5.57	2,575.98
15/07/2022	USD	853.35	GBP	704.00	-1.85	855.01
15/07/2022	CHF	106,398.00	USD	111,335.74	-112.50	111,133.77
15/07/2022	GBP	2,115.00	USD	2,602.97	-33.90	2,568.69
15/07/2022	GBP	73.00	USD	89.17	-0.50	88.66
15/07/2022	EUR	4,656.00	USD	4,906.73	-35.01	4,867.62
15/07/2022	CHF	1,231.00	USD	1,288.13	-1.31	1,285.79
15/07/2022	GBP	6,353.00	USD	7,818.76	-101.82	7,715.78
15/07/2022	GBP	206.00	USD	251.64	-1.41	250.19
15/07/2022	EUR	4,616.00	USD	4,864.57	-34.70	4,825.80
15/07/2022	EUR	97,912.00	USD	104,013.88	-1,564.74	102,362.10
15/07/2022	EUR	211,204.00	USD	224,366.23	-3,375.24	220,803.22
15/07/2022	CHF	41,840.00	USD	43,848.25	-110.71	43,702.30
15/07/2022	CHF	93,275.00	USD	97,752.04	-246.83	97,426.66
15/07/2022	EUR	102,251.00	USD	107,067.02	-162.88	106,898.31
15/07/2022	GBP	81,193.00	USD	98,649.50	-25.25	98,609.69
15/07/2022	EUR	7,699,052.00	USD	8,042,891.66	12,813.26	8,048,973.90
15/07/2022	GBP	255,070.00	USD	309,910.05	-79.32	309,784.99
15/07/2022	EUR	8,185,705.00	USD	8,551,278.59	13,623.17	8,557,745.27
15/07/2022	CHF	1,629,135.00	USD	1,638,672.07	64,292.44	1,701,647.68
15/07/2022	CHF	3,821,856.00	USD	3,844,229.42	150,826.32	3,991,966.54
				Total	227,361.69	24,177,144.10

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Notes to the financial statements as at 30 June 2022

Global Macro Fund :

MATURITY	CURRENCY PURCHASE	NOMINAL PURCHASED	CURRENCY SOLD	NOMINAL SOLD	+/- UNREALISED VALUE (IN EUR)	COMMITMENTS (IN EUR)
16/09/2022	CHF	1,090,000.00	EUR	1,073,711.79	15,261.54	1,089,019.87
16/09/2022	CHF	335,000.00	EUR	330,033.00	4,651.46	334,698.77
16/09/2022	USD	4,880,000.00	EUR	4,639,136.06	4,375.23	4,667,846.39
16/09/2022	USD	10,600,000.00	EUR	10,080,645.16	5,650.27	10,139,174.54
16/09/2022	USD	1,200,000.00	EUR	1,145,770.67	-3,949.86	1,147,831.08
16/09/2022	GBP	8,260,000.00	EUR	9,580,366.05	-29,348.77	9,595,724.60
16/09/2022	GBP	550,000.00	EUR	638,347.26	-2,385.64	638,940.50
16/09/2022	CHF	45,000.00	EUR	44,197.81	759.81	44,959.54
16/09/2022	USD	149,000.00	EUR	141,594.60	919.89	142,522.36
16/09/2022	USD	1,000,000.00	EUR	954,900.07	-3,383.20	956,525.90
16/09/2022	USD	144.51	EUR	138.49	-0.27	138.23
16/09/2022	EUR	2,281,086.94	USD	2,400,000.00	-2,793.41	2,295,662.16
16/09/2022	EUR	151,210.15	USD	160,000.00	-1,048.54	153,044.14
				Total	-11,291.49	31,206,088.08

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 30 June 2022, 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 5,859,751.30.

Global Macro Fund :

CCY	NUMBER OF CONTRACTS	DESCRIPTION	+/- UNREALISED VALUE (IN EUR)	COMMITMENTS (IN EUR)
EUR	160	EUROSTOXX 50 DIVIDEND FUTURE December 2024	-88,590.00	1,623,200.00
EUR	-101	EURO STOXX 50 FUTURE September 2022	51,825.00	3,489,408.60
EUR	-7	DAX FUTURE September 2022	70,850.00	2,237,159.75
EUR	-10	EURO-BTP FUTURE September 2022	-8,190.00	830,840.00
EUR	143	SX5E DIVIDEND FUTURE December 2023	286,410.00	1,450,735.00
EUR	10	EUROSTOXX 50 DIVIDEND FUTURE December 2025	-3,700.00	101,450.00
EUR	80	EUROSTOXX 50 DIVIDEND FUTURE December 2026	-10,700.00	811,600.00
EUR	-5	EURO BUND FUTURE September 2022	2,300.00	444,855.00
JPY	-5	JGB 10YR FUTURE September 2022	-7,674.45	3,502,050.45
USD	-10	NASDAQ 100 E-MINI FUTURE September 2022	-34,961.02	2,200,721.23
USD	-4	ULTRA 10YR US TREAS FUTURE September 2022	-18,712.02	378,036.97
USD	-16	ULTRA T-BOND FUTURE September 2022	-117,921.71	1,437,180.16
USD	-13	SP 500 EMINI FUTURE September 2022	-30,807.31	2,353,529.11
USD	-10	US TREASURY LONG BOND FUTURE September 2022	-60,679.61	1,113,082.29
USD	-8	US 10YR TREASURY NOTE FUTURE September 2022	-26,065.33	755,954.38
		Total	3,383.55	22,729,802.93

Prosper Funds SICAV

Notes to the financial statements as at 30 June 2022

NOTE 13 - CONTRACTS FOR DIFFERENCE

As at 30 June 2022, 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	-6,966	ADVANCED ENERGY INDUSTRIES INC.	-25,081.08	508,378.68
USD	-17,130	AFFIRM HLDG INC.	17,040.92	309,367.80
USD	-11,829	AMERESCO INC. -A-	418.09	538,929.24
USD	-34,540	CANADA GOOSE HLDG INC.	30,395.20	622,065.40
USD	-52,291	CFD.ACCD US	21,928.84	386,953.40
USD	-17,261	CFD.CARDLYTICS INC.	26,054.02	385,092.91
USD	-41,341	CFD.CHPT US	-13,642.53	565,958.29
USD	-7,523	CFD.CIRRUS LOGIC	-8,788.13	545,718.42
USD	-210,221	CFD.CLOV US	18,919.89	449,872.94
USD	-19,600	CFD.DIGIMARC CORP.	31,360.00	277,144.00
USD	-27,406	CFD.ENNIS INC.	-86,602.96	554,423.38
USD	-13,920	CFD.ESAB US	20,323.20	609,000.00
USD	-14,396	CFD.GOOSEHEAD INSURANCE INC. -A-	-33,786.04	657,465.32
USD	-17,323	CFD.HYSTER-YALE MATERIALS HANDLING	45,386.26	558,147.06
USD	-116,628	CFD.HYZN US	99,133.80	342,886.32
USD	-121,042	CFD.JOBY AVIATION INCORPORATION	-3,631.26	594,316.22
USD	-45,823	CFD.LEGALZOOM.COM INC.	115,473.96	503,594.77
USD	-35,003	CFD.LEVI US	32,202.76	571,248.96
USD	-5,280	CFD.MERICA S CAR-MART INC.	-3,432.00	531,168.00
USD	-15,585	CFD.NVENT ELECTRIC PLC	-2,898.81	488,278.05
USD	-42,506	CFD.PIEDMONT OFFICE REALTY TRUST -A-	5,950.84	557,678.72
USD	-99,065	CFD.PROTERRA INCORPORATION -A-	108,971.50	459,661.60
USD	-71,583	CFD.PURCECYCLE TECHNOLOGIES INC.	47,928.84	531,145.86
USD	-33,177	CFD.QUANTUMSCAPE CORP. -A-	20,569.74	284,990.43
USD	-56,336	CFD.REDFINANCE CORP.	27,906.61	464,208.64
USD	-67,009	CFD.RITE AID CORP.	37,003.82	451,640.66
USD	-413,884	CFD.SDC US	-22,760.13	430,439.36
USD	-33,250	CFD.SOTERA HEALTH CO	35,910.00	651,367.50
USD	-48,020	CFD.SPRINKLR INC. -A-	10,207.04	485,482.20
USD	-69,236	CFD.SUMO US	-17,224.58	518,577.64
USD	-57,497	CFD.TELOS CORP.	13,224.31	464,575.76
USD	-10,835	CFD.TENNANT CO	-15,602.40	641,973.75
USD	-33,972	CFD.TOST US	20,693.75	439,597.68
USD	-33,028	CFD.TRAEGER INC.	597.81	140,369.00
USD	-62,988	CFD.USER US	12,190.51	316,199.76
USD	-36,473	CFD.UTZ BRANDS INC. -A-	-37,931.92	504,056.86
USD	-2,785	CFD.VERITIV CORP.	24,467.90	302,311.75
USD	-25,409	CORSAIR GAMING INC.	-3,059.24	333,620.17
USD	-12,836	DENTSPLY INTERNATIONAL INC.	-4,749.32	458,630.28
USD	-20,255	FARO TECHNOLOGIES INC.	-9,271.15	624,461.65
USD	-32,754	GUESS INC.	58,345.23	558,455.70
USD	-25,655	HAIN CELESTIAL GROUP	-4,104.80	609,049.70
USD	-14,536	KORNIT DIGITAL LTD	30,438.21	460,791.20
USD	-5,261	LANCASTER COLONY CORP	-34,775.21	677,511.58

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Notes to the financial statements as at 30 June 2022

USD	-7,205	MANPOWER GROUP INC.	22,875.68	550,534.05
USD	-131,668	MATTERPORT INC.	42,015.37	481,904.88
USD	-8,249	METROPOLITAN BANK HLDG CORP.	10,228.76	572,645.58
USD	-23,535	OAK STREET HEALTH INC.	-28,748.40	386,915.40
USD	-47,065	QUINSTREET INC.	-661.00	473,473.90
USD	-99,747	QUOTIENT TECHNOLOGY INC.	27,298.00	296,248.59
USD	-12,547	REVOLVE GROUP INC. -A-	3,791.70	325,092.77
USD	-22,933	SPROUTS FARMERS MARKET INC.	25,226.30	580,663.56
USD	-17,628	SURGERY PARTNERS INC.	-10,541.57	509,801.76
USD	-14,535	TRANSMEDICS GROUP INC.	-139.71	457,125.75
USD	-56,600	VITAL FARMS INC.	1,698.00	495,250.00
USD	-36,653	ZIPRECRUITER INC. -A-	41,784.42	543,197.46
		Total	720,529.04	27,039,660.31

NOTE 14 - EVENTS DURING THE PERIOD

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.

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.

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Notes to the financial statements as at 30 June 2022

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.

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Additional information as at 30 June 2022

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.

The portfolio does not contain any assets on loan as of the date of this report.