

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 2024

R.C.S. Luxembourg B 150.045

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Prosper Funds SICAV

Contents

Organisation	4
General information of the Fund	6
Combined Statement of Net Assets as at 30 June 2024	7
Combined Statement of Operations and Changes in Net Assets from 1 January 2024 to the 30 June 2024	8
Statement of net assets as at 30 June 2024	9
Statement of Operations and Changes in Net Assets from 1 January 2024 to the 30 June 2024	11
Securities portfolio statement as at 30 June 2024	13
Geographical allocation of the securities portfolio as at 30 June 2024	18
Economic Allocation of the securities portfolio as at 30 June 2024	19
Allocation by Currency of the securities portfolio as at 30 June 2024	20
Changes occurring in the number of shares	21
Changes in capital, total net assets and share value	23
Notes to the financial statements as at 30 June 2024	25
Additional information as at 30 June 2024	35

Prosper Funds SICAV

Organisation

Registered office :

12, rue Eugène Ruppert, L-2453 Luxembourg

Date of incorporation :

11 December 2009

Board of Directors of the fund :

Chairman :

- Sophie MOSNIER, Independent Director

Members :

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

Management Company :

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

Managers :

Roubaix Capital LLC
Suite 1150, 1401, 17th Street, US-80202 Denver, 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

Prosper Funds SICAV

Organisation

Depository Bank and Paying Agent :

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

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 2024

	NOTES	COMBINED (IN EUR)
Assets		
Investments in securities	1a	136,238,088.12
Cash at banks		14,368,023.99
Interest receivable on cash account		42,022.89
Interest receivable on bonds		292,689.83
Dividends receivable on shares		26,344.58
Amounts receivable on subscriptions		366,125.17
Amounts receivable on investment sold		2,864,028.54
Unrealised gains on CFD	13	2,385,318.32
Futures guaranty deposit	12	3,857,210.14
Forward foreign exchange collateral		320,000.00
Total Assets		160,759,851.59
Liabilities		
Taxes and Expenses payable	3	1,045,806.27
Overdraft at banks		241,002.91
Amounts payable on redemptions		138,179.77
Amounts payable on purchases of investments		1,226,834.58
Dividends payable on CFD		83,822.22
Amounts payable on CFD		25,154.46
Unrealised Loss on Forward Exchange Contracts	11	460,490.70
Futures Guaranty deposit	12	2,122.76
Total Liabilities		3,223,413.66
Net assets at the end of the period		157,536,437.93

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 2024 to the 30 June 2024

	NOTES	COMBINED (IN EUR)
Income		
Dividends, net of taxes	1i	403,679.69
Interest on bonds, net of taxes	1i	405,862.73
Interest on cash accounts		1,014,973.75
Tax claim		16,868.90
Total Income		1,841,385.07
Expenses		
Performance fee	7	696,766.54
Management Fee	4	1,148,534.17
Hedging fee		21,943.80
Depository fees	9	98,891.29
Subscription tax	8	19,135.61
Domiciliary, administrative and transfert agent fees	10	76,436.48
Miscellaneous fees	16	56,545.39
Transaction fees	15	234,187.86
Dividend expenses on CFD		223,956.05
Total Expenses		2,576,397.19
Net Profit / (Loss)		-735,012.12
Net Realised Profit / (Loss)		
- on investments	1b	3,637,202.47
- on currencies		-83,109.47
- on forward exchange contracts		600,291.55
- on futures		147,697.05
- on CFD		-3,357,804.41
Total Net Realised Profit / (Loss)		209,265.07
Change in Net Unrealised Appreciation or Depreciation		
- on investments	1f	1,142,059.07
- on currencies		-3,715.50
- on forward exchange contracts		-782,664.17
- on futures		209,166.09
- on CFD		4,579,315.28
Result of operations		5,353,425.84
- Subscriptions		34,147,549.30
- Redemptions		-8,571,145.94
Net changes in Net Assets		30,929,829.20
Net assets at the beginning of the period		124,713,597.36
Currency difference of the net assets of the 31.12.23 to the 30.06.24		1,893,011.36
Net assets at the end of the period		157,536,437.93

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

Prosper Funds SICAV

Statement of net assets as at 30 June 2024

Prosper Stars & Stripes Fund		
	NOTES	VALUE (IN USD)
Assets		
Investments in securities	1a	79,105,214.36
Cash at banks		2,477,728.71
Interest receivable on cash account		16,101.04
Interest receivable on bonds		0.00
Dividends receivable on shares		7,216.76
Amounts receivable on subscriptions		342,473.88
Amounts receivable on investment sold		3,069,522.59
Unrealised gains on CFD	13	2,556,464.91
Futures guaranty deposit	12	2,666,105.82
Forward foreign exchange collateral		342,960.00
Total Assets		90,583,788.07
Liabilities		
Taxes and Expenses payable	3	740,649.90
Overdraft at banks		180,778.02
Amounts payable on redemptions		0.00
Amounts payable on purchases of investments		1,314,859.96
Dividends payable on CFD		89,836.46
Amounts payable on CFD		26,959.29
Unrealised Loss on Forward Exchange Contracts	11	377,331.89
Futures Guaranty deposit	12	0.00
Total Liabilities		2,730,415.52
Net assets at the end of the period		87,853,372.55
Number of Shares Outstanding (at the end of the period)		
- Classe 13		10,000,000.000
- I CHF		31,945.244
- I EUR		64,150.313
- I USD		158,804.896
- P CHF		43,764.039
- P EUR		47,690.361
- P GBP		1,525.000
- P USD		91,013.096
- R GBP		3,774.745
Net Asset Value per Share (at the end of the period)		
- Classe 13		0.02
- I CHF		174.85
- I EUR		153.78
- I USD		214.85
- P CHF		165.85
- P EUR		173.63
- P GBP		217.56
- P USD		205.12
- R GBP		150.76

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Prosper Funds SICAV

Statement of net assets as at 30 June 2024

Global Macro Fund		
	NOTES	VALUE (IN EUR)
Assets		
Investments in securities	1a	62,428,697.54
Cash at banks		12,056,170.75
Interest receivable on cash account		26,999.76
Interest receivable on bonds		292,689.83
Dividends receivable on shares		19,610.96
Amounts receivable on subscriptions		46,578.75
Amounts receivable on investment sold		0.00
Unrealised gains on CFD	13	0.00
Futures guaranty deposit	12	1,369,590.99
Forward foreign exchange collateral		0.00
Total Assets		76,240,338.58
Liabilities		
Taxes and Expenses payable	3	354,740.35
Overdraft at banks		72,327.36
Amounts payable on redemptions		138,179.77
Amounts payable on purchases of investments		0.00
Dividends payable on CFD		0.00
Amounts payable on CFD		0.00
Unrealised Loss on Forward Exchange Contracts	11	108,419.89
Futures Guaranty deposit	12	2,122.76
Total Liabilities		675,790.13
Net assets at the end of the period		75,564,548.45
Number of Shares Outstanding (at the end of the period)		
- I CHF		4,089.033
- I EUR		107,988.319
- I USD		178,791.083
- P CHF		4,469.438
- P EUR		46,166.509
- P USD		43,577.336
- R GBP		66,373.090
Net Asset Value per Share (at the end of the period)		
- I CHF		156.79
- I EUR		165.97
- I USD		173.60
- P CHF		140.70
- P EUR		150.37
- P USD		175.35
- R GBP		169.78

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Prosper Funds SICAV

Statement of Operations and Changes in Net Assets

from 1 January 2024 to the 30 June 2024

Prosper Stars & Stripes Fund		
	NOTES	VALUE (IN USD)
Income		
Dividends, net of taxes	1i	155,549.00
Interest on bonds, net of taxes	1i	0.00
Interest on cash accounts		935,451.86
Tax claim		0.00
Total Income		1,091,000.86
Expenses		
Performance fee	7	392,960.14
Management Fee		681,376.38
Hedging fee		11,386.18
Depository fees	9	54,084.56
Subscription tax	8	10,974.16
Domiciliary, administrative and transfert agent fees	10	44,108.82
Miscellaneous fees	16	27,618.90
Transaction fees	15	201,923.72
Dividend expenses on CFD		240,024.90
Total Expenses		1,664,457.76
Net Profit / (Loss)		-573,456.90
Net Realised Profit / (Loss)		
- on investments	1b	2,228,946.18
- on currencies		-36,620.28
- on forward exchange contracts		-289,570.02
- on futures		0.00
- on CFD		-3,598,726.88
Total Net Realised Profit / (Loss)		-2,269,427.90
Change in Net Unrealised Appreciation or Depreciation		
- on investments	1f	1,263,867.96
- on currencies		235.51
- on forward exchange contracts		-1,067,563.51
- on futures		0.00
- on CFD		4,907,881.15
Result of operations		2,834,993.21
- Subscriptions		20,817,261.27
- Redemptions		-3,919,018.87
Net changes in Net Assets		19,733,235.61
Net assets at the beginning of the period		68,120,136.94
Net assets at the end of the period		87,853,372.55

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Prosper Funds SICAV

Statement of Operations and Changes in Net Assets

from 1 January 2024 to the 30 June 2024

Global Macro Fund		
	NOTES	VALUE (IN EUR)
Income		
Dividends, net of taxes	1i	258,544.16
Interest on bonds, net of taxes	1i	405,862.73
Interest on cash accounts		142,147.20
Tax claim		16,868.90
Total Income		823,422.99
Expenses		
Performance fee	7	330,113.74
Management Fee		512,773.61
Hedging fee		11,319.89
Depository fees	9	48,427.51
Subscription tax	8	8,896.13
Domiciliary, administrative and transfert agent fees	10	35,280.59
Miscellaneous fees	16	30,775.48
Transaction fees	15	45,782.24
Dividend expenses on CFD		0.00
Total Expenses		1,023,369.19
Net Profit / (Loss)		-199,946.20
Net Realised Profit / (Loss)		
- on investments	1b	1,557,476.62
- on currencies		-48,940.79
- on forward exchange contracts		870,475.85
- on futures		147,697.05
- on CFD		0.00
Total Net Realised Profit / (Loss)		2,326,762.53
Change in Net Unrealised Appreciation or Depreciation		
- on investments	1f	-37,197.25
- on currencies		-3,935.24
- on forward exchange contracts		213,429.61
- on futures		209,166.09
- on CFD		0.00
Result of operations		2,708,225.74
- Subscriptions		14,723,932.53
- Redemptions		-4,914,491.99
Net changes in Net Assets		12,517,666.28
Net assets at the beginning of the period		63,046,882.17
Net assets at the end of the period		75,564,548.45

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

Prosper Funds SICAV

Securities portfolio statement as at 30 June 2024

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					
GFL ENVIRONMENTAL INC.	47,876	CAD	1,473,212.77	1,864,140.72	2.12%
Total CANADIAN DOLLAR			1,473,212.77	1,864,140.72	2.12%
ACV AUCTIONS INC. -A-	91,910	USD	1,099,881.07	1,677,357.50	1.91%
ADVANCED ENERGY INDUSTRIES INC.	12,570	USD	1,280,217.31	1,367,113.20	1.56%
ANTERIX INC.	71,360	USD	2,742,641.73	2,825,142.40	3.22%
ARTERIS INC.	61,961	USD	451,447.59	465,327.11	0.53%
BARNES GROUP INC.	119,020	USD	3,665,217.52	4,928,618.20	5.61%
BEACON ROOFING SUPPLY INC.	15,920	USD	1,480,766.04	1,441,396.80	1.64%
BEL FUSE-B	26,896	USD	1,528,448.63	1,754,695.04	2.00%
BIO-RAD LABORATORIES INC. -A-	4,378	USD	1,312,727.15	1,195,675.58	1.36%
BLOOM ENERGY CORP. -A-	69,604	USD	959,111.58	851,952.96	0.97%
CARPENTER TECHNOLOGY CORP	13,009	USD	678,719.86	1,425,526.22	1.62%
CCC INTELLIGENT SOLUTIONS HLDG	122,710	USD	1,339,956.44	1,363,308.10	1.55%
CFD.BRIGHTVIEW HLDG INC.	163,706	USD	1,763,987.41	2,177,289.80	2.48%
CFD.OCEANEERING INTERNATIONAL INC.	93,841	USD	2,057,899.40	2,220,278.06	2.53%
CFD.PDF SOLUTIONS INC.	49,631	USD	1,671,937.25	1,805,575.78	2.06%
CFD.QUAKER CHEMICAL CORP.	7,887	USD	1,473,240.33	1,338,423.90	1.52%
CFD.QUINSTREET INC.	62,933	USD	1,073,348.04	1,044,058.47	1.19%
CFD.REGAL BELOIT CORP.	12,324	USD	1,885,152.93	1,666,451.28	1.90%
CHART INDUSTRIES	6,105	USD	879,239.66	881,012.55	1.00%
COGNEX CORP	37,946	USD	1,498,826.51	1,774,354.96	2.02%
ENERGY RECOVERY INC.	67,419	USD	956,306.54	895,998.51	1.02%
FTAI AVIATION LTD	43,112	USD	1,111,494.74	4,450,451.76	5.07%
GENIUS SPORTS LTD	422,962	USD	2,111,800.88	2,305,142.90	2.62%
GENTHERM INC.	26,112	USD	1,471,501.97	1,287,843.84	1.47%
JFROG LTD	42,487	USD	1,422,408.40	1,595,386.85	1.82%
KURA SUSHI USA INC. -A-	13,517	USD	990,780.63	852,787.53	0.97%
LATHAM GROUP INC	216,842	USD	795,329.65	657,031.26	0.75%
LOAR HOLDINGS INC	32,230	USD	1,544,127.00	1,721,404.30	1.96%
MARAVAI LIFESCIENCES	211,712	USD	1,755,856.94	1,515,857.92	1.73%
MASIMO CORP.	12,081	USD	1,502,162.97	1,521,481.14	1.73%
MAXCYTE INC	201,876	USD	945,844.53	791,353.92	0.90%
MERCURY SYSTEMS INC.	66,419	USD	1,903,941.42	1,792,648.81	2.04%
MKS INSTRUMENTS INC.	14,232	USD	1,272,553.72	1,858,414.56	2.12%
NEOGEN CORP.	140,206	USD	1,776,599.56	2,191,419.78	2.49%
NEWPARK RESOURCES	282,398	USD	1,560,439.13	2,346,727.38	2.67%
ORION ENGINEERED CARBONS S.A.	89,213	USD	1,596,261.86	1,957,333.22	2.23%
PARK AEROSPACE CORP.	198,898	USD	2,771,532.15	2,720,924.64	3.10%
PAR TECHNOLOGY CORP	38,472	USD	1,720,783.28	1,811,646.48	2.06%
RANPAK HLDG CORP.	291,781	USD	1,679,013.46	1,876,151.83	2.14%
REPLIGEN CORP.	6,821	USD	867,592.32	859,855.26	0.98%
RUBRIK INC -A-	33,571	USD	1,109,393.79	1,029,286.86	1.17%
SILICON MOTION TECHNOLOGY CORP.	22,819	USD	1,418,121.66	1,848,110.81	2.10%
SITIME	17,504	USD	1,513,604.12	2,177,147.52	2.48%
STAAR SURGICAL CO	43,857	USD	1,882,276.10	2,088,031.77	2.38%

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

Prosper Funds SICAV

Securities portfolio statement as at 30 June 2024

Prosper Stars & Stripes Fund					
Investment	Quantity	CCY	Cost (in USD)	Evaluation value (in USD)	% Total Net Assets
TALEN ENERGY CORP	19,113	USD	2,165,322.06	2,121,925.26	2.42%
VISHAY PRECISION GROUP INC.	25,046	USD	860,580.26	763,151.62	0.87%
Total U.S. DOLLAR			67,548,395.59	77,241,073.64	87.92%
Total Shares & Related Securities			69,021,608.36	79,105,214.36	90.04%
Total Transferable securities admitted to an official stock exchange or dealt in on another regulated market			69,021,608.36	79,105,214.36	90.04%
Total Portfolio			69,021,608.36	79,105,214.36	90.04%

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

Prosper Funds SICAV

Securities portfolio statement as at 30 June 2024

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					
ARC RESOURCES LTD	29,000	CAD	471,659.53	482,690.67	0.64%
BAYTEX ENERGY CORP.	26,000	CAD	95,560.88	84,033.96	0.11%
CANADIAN NATURAL RESOURCES LTD	21,000	CAD	696,894.50	697,780.51	0.92%
PARAMOUNT RES-A	1,900	CAD	41,129.73	40,265.93	0.05%
TOURMALINE OIL CORP.	3,900	CAD	182,704.79	165,009.72	0.22%
Total CANADIAN DOLLAR			1,487,949.43	1,469,780.79	1.95%
NOVO NORDISK A/S-B	2,000	DKK	146,339.70	269,690.04	0.36%
Total DANISH KRONE			146,339.70	269,690.04	0.36%
DANONE	11,700	EUR	648,059.03	667,836.00	0.88%
DASSAULT AVIATION S.A. ACT	5,000	EUR	1,036,000.50	848,000.00	1.12%
HERMES INTERNATIONAL S.A.	370	EUR	664,657.51	791,800.00	1.05%
PUBLICIS GROUPE S.A.	1,500	EUR	151,766.80	149,070.00	0.20%
RYANAIR HLDG PLC	46,400	EUR	931,804.88	757,712.00	1.00%
Total EURO			3,432,288.72	3,214,418.00	4.25%
ANTOFAGASTA PLC	28,000	GBP	734,340.44	696,821.37	0.92%
BAE SYSTEMS PLC	73,352	GBP	1,145,721.54	1,142,002.01	1.51%
Total BRITISH POUND			1,880,061.98	1,838,823.38	2.43%
HITACHI LTD	8,000	JPY	644,403.44	835,490.60	1.11%
JAPAN POST HLDG CO LTD	60,800	JPY	491,868.92	562,500.25	0.74%
mitsubishi UFJ FINANCIAL GROUP INC.	63,200	JPY	491,458.19	633,826.70	0.84%
Total JAPANESE YEN			1,627,730.55	2,031,817.55	2.69%
ALIBABA GROUP HOLDING ADR	6,000	USD	619,527.50	403,079.08	0.53%
ALPHABET INC	5,740	USD	601,720.27	982,347.38	1.30%
APPLE INC	75	USD	13,016.84	14,738.98	0.02%
CHORD ENERGY CORP	901	USD	138,541.38	140,965.41	0.19%
CITIGROUP INC	12,916	USD	705,970.89	764,776.64	1.01%
COLGATE-PALMOLIVE CO	2,000	USD	166,424.84	181,087.01	0.24%
DEERE & CO.	18	USD	6,270.18	6,275.10	0.01%
DEVON ENERGY CORP.	1,000	USD	43,702.52	44,226.73	0.06%
EOG RESOURCES INC.	6,110	USD	581,770.67	717,579.38	0.95%
FORTINET INC.	230	USD	13,041.60	12,934.08	0.02%
FREEMPORT MCMORAN	20,000	USD	957,410.10	907,021.23	1.20%
LAS VEGAS SANDS CORP.	4,000	USD	229,593.21	165,150.45	0.22%
SUNCOR ENERGY INC.	10,000	USD	373,318.42	355,493.35	0.47%
THE HARTFORD FINANCE SERVICES GROUP INC.	6,000	USD	448,404.08	562,855.14	0.74%
VISA INC. -A-	2,300	USD	445,191.35	563,266.62	0.75%
ZOETIS INC. -A-	2,000	USD	309,754.54	323,508.28	0.43%

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

Prosper Funds SICAV

Securities portfolio statement as at 30 June 2024

Global Macro Fund					
Investment	Quantity	CCY	Cost (in EUR)	Evaluation value (in EUR)	% Total Net Assets
Total U.S. DOLLAR			5,653,658.39	6,145,304.86	8.13%
Total Shares & Related Securities			14,228,028.77	14,969,834.62	19.81%
Bonds					
BAYER A.G. CAP CORP. B.V. 1,50 18-260626	2,000,000	EUR	1,883,280.00	1,914,830.00	2.53%
BBVASM FRN 23-26	1,000,000	EUR	1,002,480.00	1,002,795.00	1.33%
BNP PARIBAS S.A. FRN 22-310332	2,000,000	EUR	1,786,910.00	1,901,110.00	2.52%
BP CAPITAL MARKETS FRN 20-PERPETUAL	1,500,000	EUR	1,444,650.00	1,467,660.00	1.94%
BRITISH TELECOM 1,00 17-211124	2,000,000	EUR	1,928,170.00	1,978,200.00	2.62%
CAIXABANK S.A. FRN 20-181126	1,000,000	EUR	933,980.00	953,905.00	1.26%
CMBK FRN 23-30	2,000,000	EUR	2,092,200.00	2,080,470.00	2.75%
COFINIMMO -SICAFI- 2,00 16-091224	100,000	EUR	98,220.00	98,854.00	0.13%
CREDIT SUISSE 0,45 20-190525	1,000,000	EUR	901,310.00	972,405.00	1.29%
CREDIT SUISSE 1,50 16-100426	1,000,000	EUR	871,380.00	963,355.00	1.27%
CREDIT SUISSE GROUP FRN 20-020426	2,000,000	EUR	1,888,145.00	1,988,790.00	2.63%
DEUT BK FRN 21-27	1,000,000	EUR	895,940.00	951,765.00	1.26%
DEUTSCHE BANK 2,75 15-170225	1,000,000	EUR	991,300.00	991,420.00	1.31%
DEUTSCHE BANK FRN 21-PERPETUAL	1,000,000	EUR	853,500.00	870,115.00	1.15%
HEATHROW FUND 1,50 20-121025-27	1,000,000	EUR	950,710.00	972,420.00	1.29%
INTESA SAN PAOLO SpA 0,625 21-240226	2,000,000	EUR	1,817,555.00	1,897,450.00	2.51%
LA MONDIALE 0,75 20-200426	1,000,000	EUR	921,870.00	943,715.00	1.25%
LLOYDS BANK GROUP FRN 20-010426	2,000,000	EUR	2,033,300.00	1,995,120.00	2.64%
META-MS 8,64 24-25	1,000,000	EUR	990,000.00	1,010,200.00	1.34%
MIZUHO FINANCIAL 0,118 19-060924	2,000,000	EUR	1,913,960.00	1,986,640.00	2.63%
MORGAN STANLEY 1,875 17-270427	1,470,000	EUR	1,390,179.00	1,407,819.00	1.86%
NE PROPERTY COOP 1,75 17-231124	1,000,000	EUR	964,990.00	989,100.00	1.31%
NETHERLANDS GOVT 2,00 14-150724	2,000,000	EUR	2,030,700.00	1,998,880.00	2.65%
PROSUS N.V. 1,207 22-190126	2,000,000	EUR	1,911,240.00	1,915,560.00	2.53%
RENEWI PLC 3,00 19-190724	250,000	EUR	248,625.00	249,982.50	0.33%
SANTANDER CONSUMER 0,375 20-170125	1,500,000	EUR	1,426,300.00	1,473,202.50	1.95%
STELLANTIS N.V. 2,75 20-150526	1,000,000	EUR	1,006,155.00	985,330.00	1.30%
TEVA PHARMACEUTICAL FINANCE NETHERLANDS B.V. 1,125 16-151024	2,000,000	EUR	1,948,700.00	1,981,830.00	2.62%
UBS GROUP A.G. FRN 21-031126	1,000,000	EUR	895,730.00	951,785.00	1.26%
UNICRED 0,325 21-26	2,000,000	EUR	1,877,520.00	1,900,230.00	2.51%
VGP S.A. 1,625 22-170127	100,000	EUR	92,300.00	92,475.00	0.12%
VODAFONE GROUP 2,20 16-250826	1,000,000	EUR	1,014,500.00	977,805.00	1.29%
Total EURO			41,005,799.00	41,865,218.00	55.40%
US TREASURY -INFLATION LINKED- 0,125 22-15022052	1,500,000	USD	816,808.91	892,913.02	1.18%
US TR ILB 1,50 23-53	3,000,000	USD	2,301,714.42	2,475,193.34	3.28%
Total U.S. DOLLAR			3,118,523.33	3,368,106.36	4.46%
Total Bonds			44,124,322.33	45,233,324.36	59.86%
Total Transferable securities admitted to an official stock exchange or dealt in on another regulated market			58,352,351.10	60,203,158.98	79.67%

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

Prosper Funds SICAV

Securities portfolio statement as at 30 June 2024

Global Macro Fund					
Investment	Quantity	CCY	Cost (in EUR)	Evaluation value (in EUR)	% Total Net Assets
Investment funds					
AMUNDI LUCS2-10 AC	1,000	EUR	85,427.00	87,270.00	0.12%
TABULA US ENHANCED INFLATION UCITS	6,938	EUR	777,003.60	729,114.42	0.96%
WISDOMTREE AT1 COCO BD UCITS ETF	6,494	EUR	626,236.00	541,664.54	0.72%
Total EURO			1,488,666.60	1,358,048.96	1.80%
SABA CAPITAL OPPORTUNITIES	33,362	USD	324,986.85	219,144.84	0.29%
Total U.S. DOLLAR			324,986.85	219,144.84	0.29%
Total Investment funds			1,813,653.45	1,577,193.80	2.09%
Other Transferable Securities					
TK SPX ENH-RT PTF -UBS A.G. 20-070727	10,000	USD	889,007.42	702,402.61	0.93%
Total U.S. DOLLAR			889,007.42	702,402.61	0.93%
Total Other Transferable Securities			889,007.42	702,402.61	0.93%
Options					
ADOB/0724/PUT /390.	-100	USD	-30,874.30	-1,866.11	-0.00%
AMZN/0724/PUT /180.	-50	USD	-23,155.73	-3,965.48	-0.01%
APPL/0724/PUT /200.	-50	USD	-4,072.27	-2,216.00	-0.00%
GOO/0924/PUT /160.	-65	USD	-13,082.76	-10,977.37	-0.01%
LLY/0724/PUT /690.	-23	USD	-49,129.32	-654.54	-0.00%
NVDI/0724/PUT /110.	-90	USD	-20,894.97	-8,859.34	-0.01%
WALT/0724/PUT /100.	-100	USD	-18,699.42	-25,519.01	-0.03%
Total U.S. DOLLAR			-159,908.77	-54,057.85	-0.07%
Total Options			-159,908.77	-54,057.85	-0.07%
Total Portfolio			60,895,103.20	62,428,697.54	82.62%

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

Prosper Funds SICAV

Geographical allocation of the securities portfolio as at 30 June 2024

Prosper Stars & Stripes Fund	% TOTAL NET ASSETS
UNITED STATES OF AMERICA	74.08 %
CAYMAN ISLANDS	7.17 %
GUERNSEY	2.62 %
LUXEMBURG	2.23 %
CANADA	2.12 %
ISRAEL	1.82 %
Total Portfolio	90.04 %

Global Macro Fund	% TOTAL NET ASSETS
UNITED KINGDOM	14.66 %
NETHERLANDS	14.29 %
UNITED STATES OF AMERICA	13.74 %
FRANCE	7.02 %
GERMANY	6.48 %
JAPAN	5.32 %
ITALY	5.03 %
SPAIN	4.54 %
SWITZERLAND	3.89 %
IRELAND	2.68 %
CANADA	2.42 %
JERSEY	1.29 %
CAYMAN ISLANDS	0.53 %
DENMARK	0.36 %
BELGIUM	0.25 %
LUXEMBURG	0.12 %
Total Portfolio	82.62 %

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 2024

Prosper Stars & Stripes Fund	% TOTAL NET ASSETS
ELECTRIC & ELECTRONIC COMPONENTS	13.91 %
MECHANICAL CONSTRUCTION	8.51 %
PHARMACOLOGY & PERSONAL CARE	8.10 %
AEROSPACE INDUSTRY & DEFENCE	7.03 %
INFORMATION, TECHNOLOGY & COPIERS	6.12 %
IT & INTERNET	5.73 %
UTILITIES	5.62 %
OIL & DERIVED	5.20 %
ELECTRIC & ELECTRONIC COMPONENTS	3.84 %
BIOTECHNOLOGY	3.47 %
TELECOMMUNICATIONS	3.22 %
PUBLISHING & BROADCASTING	2.62 %
ENERGY SOURCES	2.42 %
FINANCIAL SERVICES - HOLDINGS	2.23 %
PACKAGING INDUSTRY	2.14 %
OTHER SERVICES	1.91 %
BUILDING MATERIALS	1.64 %
INTERMEDIARY INDUSTRIAL PRODUCTIONS	1.62 %
CHEMICAL PRODUCTS	1.52 %
ROAD VEHICLES	1.47 %
LEISURES & TOURISM	0.97 %
MISCELLANEOUS CONSUMER GOODS	0.75 %
Total Portfolio	90.04 %

Global Macro Fund	% TOTAL NET ASSETS
BANKS	28.25 %
FINANCIAL SERVICES - HOLDINGS	16.34 %
STATE	7.10 %
IT & INTERNET	4.39 %
TELECOMMUNICATIONS	3.93 %
AEROSPACE INDUSTRY & DEFENCE	3.92 %
OIL & DERIVED	3.61 %
UNIT TRUSTS, UCITS	2.09 %
INSURANCE COMPANIES	1.99 %
AIR TRANSPORT	1.75 %
ROAD VEHICLES	1.30 %
PRECIOUS METALS & STONES	1.20 %
INFORMATION, TECHNOLOGY & COPIERS	1.11 %
TEXTILE & GARMENTS	1.05 %
NONFERROUS METALS	0.92 %
FOOD & CLEANING MATERIALS	0.88 %
PHARMACOLOGY & PERSONAL CARE	0.79 %
COMMERCIAL SERVICES - PUBLIC	0.75 %
UTILITIES	0.33 %
REAL ESTATE	0.25 %
MISCELLANEOUS CONSUMER GOODS	0.24 %
LEISURES & TOURISM	0.22 %
PUBLISHING & BROADCASTING	0.20 %
MECHANICAL CONSTRUCTION	0.01 %
Total Portfolio	82.62 %

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 2024

Prosper Stars & Stripes Fund	% TOTAL NET ASSETS
U.S. DOLLAR	87.92 %
CANADIAN DOLLAR	2.12 %
Total Portfolio	90.04 %

Global Macro Fund	% TOTAL NET ASSETS
EURO	61.38 %
U.S. DOLLAR	13.81 %
JAPANESE YEN	2.69 %
BRITISH POUND	2.43 %
CANADIAN DOLLAR	1.95 %
DANISH KRONE	0.36 %
Total Portfolio	82.62 %

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	25,021.016
	- I EUR	51,310.780
	- I USD	142,617.488
	- P CHF	10,400.039
	- P EUR	30,586.908
	- P GBP	1,195.000
	- P USD	86,270.122
	- R GBP	3,639.745
Shares issued during the financial period	- Classe 13	0.000
	- I CHF	7,715.228
	- I EUR	15,586.535
	- I USD	19,373.154
	- P CHF	34,045.000
	- P EUR	19,502.648
	- P GBP	330.000
	- P USD	15,350.543
	- R GBP	135.000
Shares redeemed during the financial period	- Classe 13	0.000
	- I CHF	791.000
	- I EUR	2,747.002
	- I USD	3,185.746
	- P CHF	681.000
	- P EUR	2,399.195
	- P GBP	0.000
	- P USD	10,607.569
	- R GBP	0.000
Shares outstanding at the end of the financial period	- Classe 13	10,000,000.000
	- I CHF	31,945.244
	- I EUR	64,150.313
	- I USD	158,804.896
	- P CHF	43,764.039
	- P EUR	47,690.361
	- P GBP	1,525.000
	- P USD	91,013.096
	- R GBP	3,774.745

Prosper Funds SICAV

Changes occurring in the number of shares

Global Macro Fund

Shares outstanding at the beginning of the financial period	- I CHF	4,218.033
	- I EUR	93,782.217
	- I USD	145,763.524
	- P CHF	4,254.438
	- P EUR	40,917.370
	- P USD	38,452.092
	- R GBP	63,916.516
Shares issued during the financial period	- I CHF	539.000
	- I EUR	18,281.697
	- I USD	35,472.104
	- P CHF	535.000
	- P EUR	9,218.467
	- P USD	6,160.244
	- R GBP	17,180.317
Shares redeemed during the financial period	- I CHF	668.000
	- I EUR	4,075.595
	- I USD	2,444.545
	- P CHF	320.000
	- P EUR	3,969.328
	- P USD	1,035.000
	- R GBP	14,723.743
Shares outstanding at the end of the financial period	- I CHF	4,089.033
	- I EUR	107,988.319
	- I USD	178,791.083
	- P CHF	4,469.438
	- P EUR	46,166.509
	- P USD	43,577.336
	- R GBP	66,373.090

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)	31.12.2021	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
	31.12.2022	65,350,091.83	- Classe 13	10,000,000.000	0.02	USD
			- I CHF	16,951.838	153.00	CHF
			- I EUR	83,025.863	130.54	EUR
			- I USD	137,294.829	178.22	USD
			- P CHF	11,094.054	146.45	CHF
			- P EUR	37,573.251	149.32	EUR
			- P GBP	1,128.333	182.84	GBP
			- P USD	104,143.997	171.22	USD
			- R GBP	3,531.745	125.99	GBP
	31.12.2023	68,120,136.94	- Classe 13	10,000,000.000	0.02	USD
			- I CHF	25,021.016	168.56	CHF
- I EUR			51,310.780	146.58	EUR	
- I USD			142,617.488	204.70	USD	
- P CHF			10,400.039	160.43	CHF	
- P EUR			30,586.908	166.00	EUR	
- P GBP			1,195.000	206.95	GBP	
- P USD			86,270.122	195.42	USD	
- R GBP			3,639.745	143.47	GBP	
30.06.2024	87,853,372.55	- Classe 13	10,000,000.000	0.02	USD	
		- I CHF	31,945.244	174.85	CHF	
		- I EUR	64,150.313	153.78	EUR	
		- I USD	158,804.896	214.85	USD	
		- P CHF	43,764.039	165.85	CHF	
		- P EUR	47,690.361	173.63	EUR	
		- P GBP	1,525.000	217.56	GBP	
		- P USD	91,013.096	205.12	USD	
		- R GBP	3,774.745	150.76	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)	31.12.2021	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
	31.12.2022	58,547,532.00	- I CHF	3,941.407	150.79	CHF
			- I EUR	104,231.880	155.14	EUR
			- I USD	120,041.288	158.96	USD
			- P CHF	6,723.274	136.93	CHF
			- P EUR	48,240.345	141.97	EUR
			- P USD	34,172.799	162.11	USD
			- R GBP	62,010.105	156.30	GBP
			- R GBP	62,010.105	156.30	GBP
	31.12.2023	63,046,882.17	- I CHF	4,218.033	154.65	CHF
			- I EUR	93,782.217	162.42	EUR
			- I USD	145,763.524	168.90	USD
			- P CHF	4,254.438	139.25	CHF
			- P EUR	40,917.370	147.43	EUR
			- P USD	38,452.092	171.18	USD
			- R GBP	63,916.516	165.37	GBP
			- R GBP	63,916.516	165.37	GBP
	30.06.2024	75,564,548.45	- I CHF	4,089.033	156.79	CHF
			- I EUR	107,988.319	165.97	EUR
			- I USD	178,791.083	173.60	USD
			- P CHF	4,469.438	140.70	CHF
- P EUR			46,166.509	150.37	EUR	
- P USD			43,577.336	175.35	USD	
- R GBP			66,373.090	169.78	GBP	
- R GBP			66,373.090	169.78	GBP	

Prosper Funds SICAV

Notes to the financial statements as at 30 June 2024

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

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.

The value of derivative instruments (futures and options) traded or listed on a stock exchange or organized market is determined on the basis of their last known settlement price on 30 June 2024 on the stock exchange or organized market on which the said instruments are traded, it being understood that if one of the aforementioned derivative instruments cannot be settled on the day taken into account to determine the applicable values, the value of this derivative instrument or these derivative instruments will be determined in a prudent and reasonable manner by the Board of Directors.

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 2024

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

Here are the main exchange rates applied :

1 EUR =	1.46655 CAD
1 EUR =	0.96305 CHF
1 EUR =	7.45745 DKK
1 EUR =	0.84785 GBP
1 EUR =	172.40170 JPY
1 EUR =	1.07175 USD

Prosper Funds SICAV

Notes to the financial statements as at 30 June 2024

NOTE 3 - TAXES AND EXPENSES PAYABLE

Performance fee	299,479.06	EUR
Management fee	628,165.80	EUR
Hedging fee	12,347.51	EUR
Depositary fees	52,043.74	EUR
Subscription tax	9,956.44	EUR
Miscellaneous fees	43,813.72	EUR
Total	1,045,806.27	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 30 June 2024

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 FEE

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

The performance reference period, which is the period at the end of which past losses can be reset, corresponds to the total life of the Class. It is not intended to reset past losses for the purpose of calculating Performance Fees.

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 corresponds to 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 commissions and including subscriptions, redemptions and dividend distributions since the last provision of the Performance Fee.

The performance fee rate is :

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

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

- a Performance Fee is accrued and payable, and
- a new HWM is established.

Prosper Funds SICAV

Notes to the financial statements as at 30 June 2024

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

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

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

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

When a Class of Shares is closed (e.g. in the event of total redemption, merger, liquidation, transfer), any Performance Fee accrued to the date of the relevant Valuation Day will be paid to the Management Company.

On the date of termination of the Master Portfolio Management Agreement with the Management Company entitled to a Performance Fee, any Performance Fee due on that termination date will be paid to the Management Company.

At June 30, 2024, the provisioned performance fee was USD 392,960.14 for the Prosper Stars & Stripes Fund sub-fund and EUR 330,113.74 for the Global Macro Fund sub-fund.

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

NOTE 8 - SUBSCRIPTION TAX

The SICAV is governed by Luxembourg tax laws.

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

NOTE 9 - CUSTODIAN 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, excluding transaction and correspondent fees.

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.

Prosper Funds SICAV

Notes to the financial statements as at 30 June 2024

- 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)
15/07/2024	USD	131,948.11	CHF	117,480.00	942.95	130,740.03
15/07/2024	USD	17,126.37	CHF	15,287.00	79.42	17,012.45
15/07/2024	USD	15,977.04	EUR	14,936.00	-43.30	16,007.66
15/07/2024	USD	102,870.91	EUR	96,168.00	-278.81	103,068.05
15/07/2024	USD	194,157.67	EUR	180,940.00	81.57	193,922.45
15/07/2024	USD	172,033.52	EUR	160,322.00	72.27	171,825.10
15/07/2024	USD	569.03	GBP	450.00	0.15	568.84
15/07/2024	USD	6,851.02	GBP	5,406.00	16.93	6,833.62
15/07/2024	USD	905.38	GBP	716.00	0.24	905.08
15/07/2024	USD	11,725.06	GBP	9,252.00	28.98	11,695.27
15/07/2024	GBP	328,620.00	USD	421,750.91	-6,362.97	415,401.88
15/07/2024	EUR	9,423,612.00	USD	10,226,503.74	-118,843.79	10,099,756.16
15/07/2024	GBP	563,519.00	USD	723,220.28	-10,911.25	712,332.95
15/07/2024	CHF	72,929.00	USD	81,713.17	-388.80	81,160.54
15/07/2024	EUR	80,161.00	USD	86,634.00	-654.50	85,912.55
15/07/2024	CHF	5,299,216.00	USD	5,964,227.35	-54,927.94	5,897,341.52
15/07/2024	CHF	98,950.00	USD	110,868.35	-527.53	110,118.54
15/07/2024	CHF	78,151.00	USD	87,760.81	-612.90	86,971.95
15/07/2024	CHF	63,715.00	USD	71,569.78	-519.74	70,906.55
15/07/2024	GBP	4,507.00	USD	5,760.85	-63.83	5,697.21
15/07/2024	GBP	7,737.00	USD	9,889.43	-109.58	9,780.18
15/07/2024	EUR	485,779.00	USD	525,005.65	-3,966.25	520,633.64
15/07/2024	EUR	8,382,133.00	USD	9,096,290.73	-105,709.41	8,983,551.04
15/07/2024	CHF	7,200,355.00	USD	8,103,944.85	-74,633.80	8,013,063.15
				Total	-377,331.89	35,745,206.41

In respect of these OTC derivative contracts, the sub-fund maintained collateral of EUR 342,960.00 with Banque Degroof Petercam Luxembourg S.A. in favor of the counterparty at the balance sheet date. This cash collateral is intended, in the absence of a margin call, to fully cover the counterparty against the risk of a possible default by the sub-fund.

Prosper Funds SICAV

Notes to the financial statements as at 30 June 2024

Global Macro Fund :

MATURITY	CURRENCY PURCHASE	NOMINAL PURCHASED	CURRENCY SOLD	NOMINAL SOLD	+/- UNREALISED VALUE (IN EUR)	COMMITMENTS (IN EUR)
20/09/2024	USD	30,900,000.00	EUR	28,770,949.72	-56,884.13	28,831,350.59
01/07/2024	USD	114,000.00	EUR	106,701.61	-347.92	106,368.09
20/09/2024	USD	7,700,000.00	EUR	7,169,459.96	-14,175.01	7,184,511.31
20/09/2024	CHF	640,000.00	EUR	675,034.28	-6,475.30	664,555.32
20/09/2024	USD	100,000.00	EUR	93,031.91	-105.82	93,305.34
20/09/2024	GBP	11,200,000.00	EUR	13,193,544.59	-32,927.16	13,209,883.82
0/10/2072	USD	185.50	EUR	173.66	-0.61	173.08
20/09/2024	CHF	630,000.00	EUR	664,486.87	-6,374.14	654,171.64
20/09/2024	EUR	4,330,012.11	USD	4,650,000.00	8,529.60	4,338,698.39
20/09/2024	EUR	93,231.40	USD	100,000.00	296.29	93,305.34
02/07/2024	EUR	45,755.91	USD	49,000.00	44.31	45,719.62
				Total	-108,419.89	55,222,042.55

No collateral is held with the counterparty Banque Degroof Petercam Luxembourg S.A. in respect of these OTC derivative contracts.

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.

At June 30, 2024, the following futures contracts were open with the counterparty Banque Degroof Petercam Luxembourg S.A. The amount of collateral in favor of the counterparty comprises the initial margin call and amounts to EUR 1,367,468.23. This cash deposit is intended to cover market risks in the event of unfavorable daily trends in the prices of futures contracts bought or sold.

Global Macro Fund :

CCY	NUMBER OF CONTRACTS	DESCRIPTION	+/- UNREALISED VALUE (IN EUR)	COMMITMENTS (IN EUR)
EUR	180	EURO STOXX 50 INDEX DIVIDEND FUTURE DECEMBRE 2024	901,010.00	2,353,320.00
EUR	80	EURO STOXX 50 INDEX DIVIDEND FUTURE DECEMBRE 2026	446,900.00	1,045,920.00
EUR	40	EUROSTOXX 50 DIVIDEN	-23,200.00	522,960.00
EUR	10	EURO STOXX 50 INDEX DIVIDEND FUTURE DECEMBRE 2025	57,900.00	130,740.00
JPY	-11	JGB 10YR FUTURE SEP2	638.04	6,080,438.84
		Total	1,383,248.04	10,133,378.84

NOTE 13 - CONTRACTS FOR DIFFERENCE

As at 30 June 2024, the following CFDs were held with the counterparty Goldman Sachs International.

The amount of collateral amounts to USD 503,535.20.

Prosper Funds SICAV

Notes to the financial statements as at 30 June 2024

Sub-Fund Prosper Funds SICAV Prosper Stars & Stripes Fund :

CCY	QUANTITY	DESCRIPTION	+/- UNREALISED VALUE (IN USD)	COMMITMENTS (IN USD)
USD	-169,698	ADVANTAGE SOLUTIONS INC. -A-	118,154.84	546,427.56
USD	-270,164	BLACKBERRY LTD	103,940.12	670,006.72
USD	-13,134	BLOCK (H & R) INC.	-66,129.96	712,256.82
USD	-8,964	BRINKER INTERNATIONAL INC.	-5,848.83	648,903.96
USD	-48,054	CFD.AS US	140,233.21	604,038.78
USD	-101,228	CFD.COURSERA INC.	192,578.63	724,792.48
USD	-16,868	CFD.DBD US	30,343.71	649,080.64
USD	-29,995	CFD.ENNIS INC.	-47,016.80	656,590.55
USD	-20,279	CFD.EXLS UD	-14,410.28	635,949.44
USD	-87,993	CFD.FASTLY INC. -A-	73,962.94	648,508.41
USD	-32,817	CFD.FLOWERS FOODS INC.	59,042.90	728,537.40
USD	-13,898	CFD.FOX FACTORY HLDG CORP.	21,859.36	669,744.62
USD	-6,539	CFD.HELEN OF TROY LTD	217,197.73	606,426.86
USD	-7,421	CFD.KALU US	-2,242.17	652,305.90
USD	-38,484	CFD.KLG US	180,971.74	633,446.64
USD	-12,470	CFD.NATIONAL BEVERAGE CORP.	-29,414.78	638,962.80
USD	-36,015	CFD.PHREESIA INC.	14,596.57	763,518.00
USD	-4,333	CFD.POWL UW	26,821.72	621,352.20
USD	-22,837	CFD.PROTO LABS INC.	78,671.31	705,434.93
USD	-15,589	CFD.SEAWORLD ENTERTAINMENT INC.	-95,135.87	846,638.59
USD	-15,019	CFD.SG US	-3,676.65	452,672.66
USD	-10,245	CFD.SOLV US	85,067.80	541,755.60
USD	-36,161	CFD.SVCO US	-10,865.62	650,174.78
USD	-40,045	CFD.TRIPADVISOR INC.	11,176.08	712,600.78
USD	-77,798	CFD.UDEMY INC.	158,426.24	671,396.74
USD	-41,408	CFD.UTZ BRANDS INC. -A-	25,007.63	689,029.12
USD	-12,886	CFD.WNS US	33,384.34	676,515.00
USD	-53,966	CFD.XEROX HLDG CORP.	216,417.67	627,084.92
USD	-17,344	CFD.YELP INC. -A-	17,163.09	640,860.80
USD	-65,516	CFD.ZIPRECRUITER INC. -A-	155,353.36	595,540.44
USD	-7,970	COLUMBIA SPORTSWEAR CO	2,978.48	630,267.60
USD	-24,895	DOXIMITY	23,748.57	696,313.15
USD	-72,278	DUN BRADSTREET HLDG INC.	107,078.63	669,294.28
USD	-8,297	EXPONENT INC.	-16,535.56	789,210.64
USD	-11,619	FIRST AMERICAN FINANCIAL CORP.	14,278.34	626,845.05
USD	-119,445	HANESBRANDS INC.	5,428.36	588,863.85
USD	-25,444	HERMAN MILLER INC.	62,313.58	674,011.56
USD	-4,537	INSPIRE MEDICAL SYSTEMS INC.	-2,555.69	607,186.71
USD	-7,049	IPG PHOTONICS CORP.	43,495.29	594,865.11
USD	-7,423	JOHN BEAN TECHNOLOGIES CORP.	-10,949.30	704,962.31
USD	-7,195	KFORCE INC.	-14,878.15	447,025.35
USD	-14,960	KULICKE & SOFFA INDUSTRIES INC.	-45,997.65	735,882.40
USD	-62,012	METHODE ELECTRONICS INC.	106,868.47	641,824.20
USD	-7,287	MODINE MANUFACTURING CO	-57,883.65	730,084.53
USD	-89,863	NEWELL BRANDS INC.	179,934.67	576,021.83
USD	-22,203	OMNICELL INC.	20,825.07	601,035.21
USD	-28,320	PAGERDUTY INC.	-51,661.60	649,377.60
USD	-10,508	ROBERT HALF INTERNATIONAL INC.	101,668.09	672,301.84

Prosper Funds SICAV

Notes to the financial statements as at 30 June 2024

USD	-6,130	ROGERS CORP.	-21,393.23	739,339.30
USD	-18,526	SEALED AIR CORP.	-36,225.40	644,519.54
USD	-19,359	SHUTTERSTOCK INC.	34,694.49	749,193.30
USD	-109,172	SOFI TECHNOLOGIES INC. -REG-	131,868.86	721,626.92
USD	-46,822	THE WESTERN UNION CO	72,774.46	572,164.84
USD	-22,269	TREEHOUSE FOODS INC.	-18,345.36	815,936.16
USD	-105,160	UNDER ARMOUR INC. -A-	50,416.26	701,417.20
USD	-3,208	VAIL RESORTS INC.	9,990.81	577,857.04
USD	-25,348	WOLFSPEED INC	43,031.25	576,920.48
USD	-11,519	ZIFF DAVIS INC.	125,715.28	634,120.95
USD	-20,029	ZURN ELKAY WATER SOLUTIONS CO	10,151.51	588,852.60
		Total	2,556,464.91	38,577,875.69

NOTE 14 - OPTIONS

All the options detailed below have been concluded with Banque Degroof Petercam Luxembourg S.A..

Global Macro Fund :

CCY	QUANTITY	DESCRIPTION	+/- UNREALISED VALUE	COMMITMENTS (IN EUR)
USD	-100	WALT/0724/PUT /100.	-25,519.01	707,948.12
USD	-100	ADOB/0724/PUT /390.	-1,866.11	34,060.68
USD	-50	APPL/0724/PUT /200.	-2,216.00	14,158.26
USD	-65	GOO/0924/PUT /160.	-10,977.37	92,179.37
USD	-23	LLY/0724/PUT /690.	-654.54	100,797.20
USD	-90	NVDI/0724/PUT /110.	-8,859.34	24,345.25
USD	-50	AMZN/0724/PUT /180.	-3,965.48	25,117.54
		Total		998,606.42

NOTE 15 - TRANSACTION FEES

In order to achieve its investment objective, a Fund will incur transactions costs in relation to trading activity on its portfolio. Disclosed in the table below are separately identifiable transactions costs incurred by each sub-fund for the year ended. These include commission costs, settlement fees and broker fees. Not all transaction costs are separately identifiable. For fixed income investments, forward currency contracts and other derivative contracts, transaction costs are included in the purchase and sales price of the investment. Whilst not separately identifiable these transaction costs are captured within the performance of each sub-fund. Market impact costs are not separately identifiable and are therefore also not disclose in the below table.

Sub-Fund	Ccy	Transactions Fees
Prosper Stars & Stripes Fund	USD	201,923.72
Global Macro Fund	EUR	45,782.24

Prosper Funds SICAV

Notes to the financial statements as at 30 June 2024

NOTE 16 - MISCELLANEOUS FEES

Miscellaneous Fees mainly comprise audit fees, publication fees, translations fees, directors' fees, bank commissions, preparation of reports for the CSSF (SAQ), etc...

NOTE 17 - EVENTS OCCURRING DURING THE PERIOD

Perspectives on the Russian-Ukrainian conflict:

The war launched by Russia on Ukraine in February 2022 continues with no prospect of a rapid resolution. The two nations in conflict are forced to seek military support from other countries, which poses a heightened geopolitical risk with the creation of blocs between those who support the aggressor or the aggressed. A flare-up of the conflict cannot be ruled out either.

Investors must continue to take into account the negative economic consequences of a stalemate in this war when making investment choices.

Although energy prices have fallen since the start of the conflict, the European economy remains fragile due to its overdependence on oil and gas. Further rises in commodity prices cannot therefore be ruled out, with the attendant risk of further pressure on inflation and interest rates.

Central banks raised interest rates sharply in 2023 to combat the risk of inflation. While monetary tightening is all but complete, investors must continue to assess the risk that rates may not be cut as quickly as the markets had hoped, should a resurgence of inflation occur. This would clearly be a risk for financial markets as a whole.

Russia has isolated itself from Western economies. The negative effects of economic sanctions on Russia are not being felt as expected by Western economies. In fact, Russian oil exports have been redirected towards China and India, which are taking advantage of the situation to obtain oil at reduced prices.

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

Prosper Funds SICAV

Additional information as at 30 June 2024

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 October 6th, 2016.

The limits of the Absolute VaR for the period from January 1st, 2024 to June 30, 2024 were as follows :

- Minimum level: 2.83%
- Maximum level: 4.38%
- Average: 3.45%

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

- Model used: History
- Probability level: 99 %
- Holding period 20 working days
- Historical data series: 2 years

Prosper Funds SICAV

The notional amount of financial derivatives (leverage effect) used during the financial year did not exceed 28.46 %.

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.

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.