



**INNOVER
POUR LA
PERFORMANCE**

90, BOULEVARD PASTEUR
CS 61595
75730 PARIS CEDEX 15

T 01 53 15 70 00

W WWW.CPR-AM.COM

CPR EUROLAND PREMIUM ESG

UCITS governed by Directive 2009/65/EC

Mutual Fund under French law

HALF-YEARLY REPORT

FINANCIAL YEAR ENDED 31 DECEMBER 2021

CPR EUROLAND PREMIUM ESG UCITS

Asset statement in EUR

Asset statement elements	Sum on the periodic statement *
a) Eligible securities mentioned in section 1 of part I of Article L.214-20 of the French Monetary and Financial Code	124,358,703.39
b) Bank assets	2,629,016.30
c) Other assets held by the UCI	11,433,164.27
d) Sum of assets held by the UCI (lines a+b+c)	138,420,883.96
e) Liabilities	-6,540,146.39
f) Net assets (line d+e = net assets of the UCI)	131,880,737.57

* The amounts are signed

Number of units in circulation and net asset value per unit

Unit	Type of unit	Net assets per unit	Number of units in circulation	Net asset value per unit
CPR EUROLAND PREMIUM F	C	41,402,657.55	229.984	180,024.07
CPR EUROLAND PREMIUM I	C	90,468,322.21	6,174.174	14,652.70
CPR EUROLAND PREMIUM P	C	9,757.81	7.258	1,344.421

CPR EUROLAND PREMIUM ESG UCITS

Elements of the securities portfolio

Elements of the securities portfolio	Percentage of net assets *	Total percentage of assets **
A) Qualifying financial securities and money market instruments listed for trading on a regulated market within the meaning of Article L.422-1 of the French Monetary and Financial Code. and B) Financial instruments and money market instruments traded in another recognised, operating, regulated market that is open to the public and that is located in a member state of the European Union or in another state that is part of the European Economic Area.	93.77	89.34
C) Qualifying financial securities and money market instruments listed officially on a securities market in a third country or traded on another market in a third country, that is regulated, legally approved, recognised and open to the public, even if this stock market or market does not appear on the list drawn up by the Financial Markets Authority, or where the choice of this stock market or market is required by law or by the regulations or articles of association of the undertaking for collective investment in transferable securities.	0.50	0.48
D) Newly-issued financial instruments listed under paragraph 4 of article R.214-11 of the French Monetary and Financial Code.		
E) Other assets.	1.86	1.77

* Please see under f) in the asset statement

** Please see under d) in the asset statement

CPR EUROLAND PREMIUM ESG UCITS

Breakdown of assets from A), B), C), D) from the securities portfolio, by currency

Securities	Currency	Amount (EUR)	Percentage of net assets *	Total percentage of assets **
Euro	EUR	123,024,146.52	93.28	88.88
Pound Sterling	GBP	744,874.70	0.56	0.54
US Dollar	USD	560,035.95	0.42	0.40
TOTAL		124,329,057.17	94.27	89.82

* Please see under f) in the asset statement

** Please see under d) in the asset statement

CPR EUROLAND PREMIUM ESG UCITS

Breakdown of assets from A), B), C), D) from the securities portfolio, by issuer's country of residence

Country	Percentage of net assets *	Total percentage of assets **
FRANCE	31.41	29.93
GERMANY	24.48	23.33
NETHERLANDS	17.68	16.85
SPAIN	8.04	7.66
ITALY	6.07	5.78
FINLAND	1.42	1.36
BELGIUM	1.23	1.18
IRELAND	1.14	1.09
AUSTRIA	0.87	0.82
LUXEMBOURG	0.76	0.73
PORTUGAL	0.66	0.63
UNITED KINGDOM	0.50	0.48
TOTAL	94.27	89.82

* Please see under f) in the asset statement

** Please see under d) in the asset statement

CPR EUROLAND PREMIUM ESG UCITS

Breakdown of other assets from E) from the securities portfolio, by type

Type of assets	Percentage of net assets *	Total percentage of assets **
Undertakings for collective investment		
UCITS and AIFs generally intended for non-professionals and equivalent in other countries	1.84	1.75
Other funds aimed at non-professionals and equivalent in other EU Member States		
General-purpose and equivalent professional funds of other Member States of the EU and listed securitisation undertakings		
Other equivalent professional investment funds from other EU Member States and unlisted securitisation organisations		
Other non-European organisations		
Other assets		
Others	0.02	0.02
TOTAL	1.86	1.77

* Please see under f) in the asset statement

** Please see under d) in the asset statement

CPR EUROLAND PREMIUM ESG UCITS

Movements in the securities portfolio during the period in EUR

Elements of the securities portfolio	Movements (as an amount)	
	Acquisitions	Transfers
A) Qualifying financial securities and money market instruments listed for trading on a regulated market within the meaning of Article L.422-1 of the French Monetary and Financial Code. and B) Financial instruments and money market instruments traded in another recognised, operating, regulated market that is open to the public and that is located in a member state of the European Union or in another state that is part of the European Economic Area.	8,375,819.05	7,650,578.23
C) Qualifying financial securities and money market instruments listed officially on a securities market in a third country or traded on another market in a third country, that is regulated, legally approved, recognised and open to the public, even if this stock market or market does not appear on the list drawn up by the Financial Markets Authority, or where the choice of this stock market or market is required by law or by the regulations or articles of association of the undertaking for collective investment in transferable securities.	139,768.42	58,750.68
D) Newly-issued financial instruments listed under paragraph 4 of article R.214-11 of the French Monetary and Financial Code.		
E) Other assets.		

CPR EUROLAND PREMIUM ESG UCITS

Overview of securities financing transactions and use of financial instruments - Securities Financing Transactions Regulation (SFTR) - in the UCI accounting currency (EUR)

	Securities lending	Securities borrowing	Repurchase agreement	Reverse repurchase	TRS
--	--------------------	----------------------	----------------------	--------------------	-----

a) Securities and materials loaned

Amount	4,446,444.70				
% of Net Assets *	3.48%				

*% excluding cash and cash equivalents

b) Assets committed for each type of operation for the financing of securities and TRS given as an absolute value

Amount	4,446,444.70				
% of Net Assets	3.37%				

c) Ten main issuers of collateral received (excluding cash) for all types of financing operations

BANCO BILBAO VIZCAYA ARGENTARIA SA (MADRID) SPAIN	3,698,373.00				
SOCIETE GENERALE SA FRANCE	67,719.61				

d) Ten largest counterparties by absolute value of assets and liabilities without offsetting

NATIXIS FRANCE	3,335,492.70				
SOCIETE GENERALE SA FRANCE	1,048,512.00				
CREDIT AGRICOLE CIB FRANCE	62,440.00				

e) Type and quality of collateral

Type					
- Equities	3,766,092.61				
- Bonds					
- UCI					
- Transferable debt securities					
- Cash	1,822,713.28				
Rating					
Collateral currency					
Euro	5,588,805.89				

CPR EUROLAND PREMIUM ESG UCITS

	Securities lending	Securities borrowing	Repurchase agreement	Reverse repurchase	TRS
--	--------------------	----------------------	----------------------	--------------------	-----

f) Contract settlement and clearing

Triparties				X	
Central counterparty					
Bilateral	X			X	

g) Expiry of the collateral broken down by tranches

Less than 1 day					
1 day to 1 week					
1 week to 1 month					
1 to 3 months					
3 months to 1 year					
Over 1 year					
Open	3,766,092.61				

h) Expiry of operations for the financing of securities and TRS broken down by tranches

Less than 1 day					
1 day to 1 week					
1 week to 1 month					
1 to 3 months					
3 months to 1 year					
Over 1 year					
Open	4,446,444.70				

i) Data on the reuse of collateral

Maximum amount (%)					
Amount used (%)					
Income for the UCI following the reinvestment of cash guarantees in euros					

j) Data on the holding of collateral received by the UCI

CACEIS Bank					
Securities	3,766,092.61				
Cash	1,822,713.28				

CPR EUROLAND PREMIUM ESG UCITS

	Securities lending	Securities borrowing	Repurchase agreement	Reverse repurchase	TRS
--	--------------------	----------------------	----------------------	--------------------	-----

k) Data on the holding of collateral supplied by the UCI

Securities					
Cash					

l) Data on the income and costs breakdown

Income					
- UCI	11,094.74				
- Manager					
- Third parties					
Costs					
- UCI	2.80				
- Manager					
- Third parties					

e) Data on the type and quality of collateral

CPR Asset Management ensures that it accepts only securities with a high credit quality and that it increases the value of its collateral by applying valuation discounts on securities received. This measure is regularly reviewed and updated.

i) Data on the reuse of collateral

"The regulations applicable to UCITS prohibit the reuse of collateral received in securities. Collateral received in cash are reinvested in the following five areas:

- o Short term monetary UCITS (as defined by the ESMA in its guidelines on listed funds and other issues relating to UCITS)
- o Deposits
- o High-quality long-term State securities
- o High-quality short-term State securities
- o Reverse repos"

The maximum amount for reuse is 0% for securities and 100% of the amount received for cash.

The amount used is 0% for securities and 100% for cash received.

k) Data on the holding of collateral supplied by the UCI

CPR Asset Management ensures that it works with a small number of depositaries, selected to ensure correct custody of securities received and cash.

l) Data on the income and costs breakdown

Securities lending and repurchase agreements:

As part of the securities-lending and repurchase-agreement transactions, CPR Asset Management has entrusted Amundi Intermédiation with taking the following actions, acting on behalf of the UCI: selecting counterparties, requesting the implementation of market agreements, checking the counterparty risk, performing the qualitative and quantitative monitoring of collateralisation (dispersion checks, ratings and liquid assets), pensions and securities lending. Income derived from securities lending is credited to the UCI, after deduction for operational costs borne by the management company in the course of this activity and which do not exceed 40% of the income generated by that activity.

CPR EUROLAND PREMIUM ESG UCITS

Details of the securities portfolio as at 31/12/2021 in EUR

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
Equities and similar securities				
Equities and similar securities traded on a regulated or similar market				
GERMANY				
ADIDAS NOM.	EUR	4,265	1,079,898.00	0.82
ALLIANZ SE-REG	EUR	9,447	1,961,669.55	1.49
ALSTRIA OFFICE AG	EUR	29,926	584,454.78	0.45
BASF SE	EUR	27,909	1,724,218.02	1.31
BEIERSDORF AG	EUR	9,483	857,073.54	0.65
BMW BAYERISCHE MOTOREN WERKE	EUR	9,240	817,647.60	0.62
COMMERZBANK AG	EUR	51,799	346,483.51	0.26
COVESTRO AG	EUR	18,020	976,684.00	0.74
DAIMLER AG-REGISTERED SHARES	EUR	81	5,474.79	0.01
DAIMLER TRUCK HOLDING AG	EUR	14,690	474,340.10	0.36
DELIVERY HERO SE	EUR	3,664	359,072.00	0.27
DEUTSCHE PFANDBRIEFBANK AG	EUR	30,151	318,696.07	0.24
DEUTSCHE POST AG NAMEN	EUR	30,327	1,714,688.58	1.30
DEUTSCHE TELEKOM AG	EUR	150,617	2,455,057.10	1.86
DRAGERWERK AG.	EUR	2,063	111,608.30	0.08
E.ON AG NOM.	EUR	110,384	1,345,801.73	1.02
HEIDELBERGER ZEMENT	EUR	3,117	185,523.84	0.14
HELLOFRESH AG	EUR	4,646	313,790.84	0.24
HENKEL AG AND CO.KGAA NON VTG PRF	EUR	8,948	636,560.72	0.48
HORNBACH BAUMARKT	EUR	8,335	397,162.75	0.30
INFINEON TECHNOLOGIES	EUR	26,734	1,089,677.84	0.82
MERCK KGA	EUR	9,852	2,236,404.00	1.70
MTU AERO ENGINES HOLDINGS AG	EUR	6,850	1,228,890.00	0.94
MUENCHENER RUECKVERSICHERUNG AG	EUR	2,208	575,184.00	0.44
PORSCHE A HOLDING	EUR	6,960	580,742.40	0.44
PUMA SE	EUR	5,067	544,702.50	0.41
SAP SE	EUR	30,379	3,794,337.10	2.87
SARTORIUS PRIV.	EUR	931	554,131.20	0.42
SIEMENS AG-REG	EUR	20,395	3,113,908.60	2.36
STRABAG	EUR	7,235	265,162.75	0.20
VOLKSWAGEN AG-PREF	EUR	6,643	1,178,999.64	0.90
VONOVIA SE	EUR	9,407	456,239.50	0.34
ZALANDO SE	EUR	34	2,418.76	
TOTAL GERMANY			32,286,704.11	24.48
AUSTRIA				
OMV AG	EUR	17,886	893,405.70	0.68
TELEKOM AUSTRIA AG	EUR	9,314	70,972.68	0.06
VOEST-ALPINE AG	EUR	5,533	177,056.00	0.13
TOTAL AUSTRIA			1,141,434.38	0.87

CPR EUROLAND PREMIUM ESG UCITS

Details of the securities portfolio as at 31/12/2021 in EUR (continued)

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
BELGIUM				
AGEAS	EUR	8,846	402,935.30	0.30
KBC GROUPE	EUR	5,877	443,478.42	0.34
SOLVAY	EUR	5,258	537,367.60	0.40
UMICORE	EUR	6,804	243,243.00	0.19
TOTAL BELGIUM			1,627,024.32	1.23
SPAIN				
AMADEUS IT GROUP SA	EUR	18,435	1,099,463.40	0.83
BANCO SANTANDER S.A.	EUR	561,826	1,652,049.35	1.25
CAIXABANK S.A.	EUR	21,624	52,200.34	0.04
CORPORACION FINANCIERA ALBA	EUR	3,095	159,392.50	0.12
ENDESA SA	EUR	36,531	737,926.20	0.56
FAES FARMA SA	EUR	165,160	574,426.48	0.44
GRIFOLS SA SHARES A	EUR	20	337.50	
INDITEX	EUR	29,881	852,504.93	0.65
MERLIN PROPERTIES SOCIMI SA	EUR	41,446	396,638.22	0.30
REPSOL	EUR	73,865	770,855.14	0.59
TELEFONICA SA	EUR	158,501	610,545.85	0.46
TOTAL SPAIN			6,906,339.91	5.24
FINLAND				
KONE OY B NEW	EUR	4,605	290,299.20	0.22
NESTE OYJ	EUR	6,415	278,154.40	0.22
NOKI A (AB) OYJ	EUR	187,208	1,043,497.39	0.79
UPM-KYMMENE OY	EUR	7,950	266,007.00	0.20
TOTAL FINLAND			1,877,957.99	1.43
FRANCE				
AIR LIQUIDE	EUR	9,979	1,529,980.28	1.16
ALSTOM	EUR	6,351	198,278.22	0.15
AXA	EUR	48,077	1,258,896.25	0.96
BOUYGUES	EUR	15,830	498,486.70	0.38
CAPGEMINI SE	EUR	5,989	1,290,629.50	0.98
CNP	EUR	32,563	708,245.25	0.54
DANONE	EUR	17,417	950,794.03	0.72
DASSAULT SYST.	EUR	21,932	1,147,262.92	0.87
EDF	EUR	36,129	373,212.57	0.29
EIFFAGE	EUR	4,330	391,691.80	0.29
ESSILORLUXOTTICA	EUR	10,300	1,928,572.00	1.46
EURAZEO	EUR	5,637	432,921.60	0.33
FAURECIA EX BERTRAND FAURE	EUR	925	38,692.75	0.03
IPSEN	EUR	5,922	476,721.00	0.36
KERING	EUR	2,755	1,947,509.50	1.48
L'OREAL	EUR	10,198	4,252,056.10	3.22
LEGRAND SA	EUR	7,854	808,176.60	0.61

CPR EUROLAND PREMIUM ESG UCITS

Details of the securities portfolio as at 31/12/2021 in EUR (continued)

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
LVMH (LOUIS VUITTON - MOET HENNESSY)	EUR	8,914	6,480,478.00	4.91
MERSEN	EUR	9,800	361,620.00	0.28
MICHELIN - CATEGORIE B	EUR	2,066	297,813.90	0.22
ORANGE	EUR	86,821	817,246.07	0.62
PERNOD RICARD	EUR	6,156	1,301,994.00	0.99
PUBLICIS GROUPE SA	EUR	10,046	594,723.20	0.45
SAINT-GOBAIN	EUR	21,705	1,342,888.35	1.02
SCHNEIDER ELECTRIC SA	EUR	15,791	2,723,315.86	2.07
SOCIETE GENERALE SA	EUR	41,862	1,264,441.71	0.95
SR TELEPERFORMANCE	EUR	2,265	887,880.00	0.67
TOTALENERGIES SE	EUR	76,793	3,427,271.59	2.60
UNIBAIL-RODAMCO-WESTFIELD	EUR	4,412	271,867.44	0.21
VEOLIA ENVIRONNEMENT	EUR	35,695	1,151,520.70	0.87
VINCI (EX SGE)	EUR	18,717	1,738,996.47	1.32
VIVENDI	EUR	76	903.64	
WORLDLINE SA	EUR	9,411	461,233.11	0.35
TOTAL FRANCE			41,356,321.11	31.36
IRELAND				
CRH PLC	EUR	11,390	529,862.80	0.41
FLUTTER ENTERTAINMENT PLC	GBP	5,318	744,874.70	0.56
KERRY GROUP PLC-A	EUR	2,037	230,690.25	0.17
TOTAL IRELAND			1,505,427.75	1.14
ITALY				
A2A Az./ EX AEM	EUR	226,718	389,954.96	0.30
AMPLIFON	EUR	10,355	491,344.75	0.37
ASSICURAZIONI GENERALI	EUR	26,832	499,880.16	0.38
BANCA FARMAFACTORING SPA	EUR	48,129	341,234.61	0.26
DANIELI & C.ORD.	EUR	8,447	228,491.35	0.17
ENEL SPA	EUR	240,135	1,691,991.21	1.28
FERRARI NV	EUR	1,797	408,817.50	0.31
FINECOBANK SPA	EUR	27,291	421,236.59	0.32
INTESA SANPAOLO	EUR	481,742	1,095,481.31	0.83
ITALGAS SPA	EUR	101,118	611,966.14	0.46
MEDIOBANCA SPA	EUR	46,472	469,831.92	0.36
PRYSMIAN SPA	EUR	9,934	328,914.74	0.25
SNAM	EUR	192,963	1,022,703.90	0.78
TOTAL ITALY			8,001,849.14	6.07
LUXEMBOURG				
ARCELORMITTAL	EUR	932	26,231.14	0.02
AROUNDTOWN SA	EUR	61,955	329,600.60	0.25
EUROFINS SCIENTIFIC	EUR	5,981	650,732.80	0.49
TOTAL LUXEMBOURG			1,006,564.54	0.76
NETHERLANDS				

CPR EUROLAND PREMIUM ESG UCITS

Details of the securities portfolio as at 31/12/2021 in EUR (continued)

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
AEGON	EUR	188,137	826,485.84	0.62
AKZO NOBEL	EUR	6,291	607,081.50	0.46
ARGEN-X SE - W/I	EUR	1,037	326,966.10	0.25
ASM INTERNATIONAL N.V.	EUR	4,432	1,722,718.40	1.31
ASML HOLDING NV	EUR	10,787	7,623,172.90	5.78
ASR NEDERLAND NV	EUR	12,809	518,764.50	0.39
CNH INDUSTRIAL NV	EUR	35,710	609,569.70	0.46
EUROCOMMERCIAL PROPERTIES NV	EUR	17,826	340,227.04	0.26
HEINEKEN	EUR	7,324	724,050.64	0.55
ING GROEP NV	EUR	110,114	1,348,015.59	1.02
JUST EAT TAKEAWAY	EUR	4,468	216,563.96	0.16
KONINKLIJKE AHOLD NV	EUR	22,950	691,598.25	0.52
KONINKLIJKE DSM	EUR	1,318	260,964.00	0.20
NN GROUP NV	EUR	29,119	1,386,355.59	1.05
NXP SEMICONDUCTO	USD	2,796	560,035.95	0.42
OCI NV REG	EUR	12,558	289,085.16	0.22
PROSUS NV	EUR	11,884	873,830.52	0.67
QIAGEN	EUR	6,464	316,671.36	0.24
ROYAL PHILIPS	EUR	13,808	452,419.12	0.34
STELLANTIS NV	EUR	92,123	1,536,427.39	1.17
STMICROELECTRONICS NV	EUR	14,295	619,974.15	0.47
UNIVERSAL MUSIC GROUP NV	EUR	20,276	502,439.28	0.38
WERELDHAVE NV	EUR	17,347	222,041.60	0.17
WOLTERS KLUWER	EUR	7,208	746,748.80	0.57
TOTAL NETHERLANDS			23,322,207.34	17.68
PORTUGAL				
ELEC DE PORTUGAL	EUR	179,999	869,755.17	0.66
TOTAL PORTUGAL			869,755.17	0.66
UNITED KINGDOM				
RELX PLC	EUR	23,190	661,378.80	0.50
TOTAL UNITED KINGDOM			661,378.80	0.50
TOTAL Equities and similar securities traded on a regulated or similar market			120,562,964.56	91.42
Equities and similar securities not traded on a regulated or similar market				
SPAIN				
FAES FARMA RTS 30-12-21	EUR	165,160	29,646.22	0.02
TOTAL SPAIN			29,646.22	0.02
TOTAL Equities and similar securities not traded on a regulated or similar market			29,646.22	0.02
TOTAL Equities and similar securities			120,592,610.78	91.44
Undertakings for collective investment				
UCITS and AIFs generally intended for non-professionals and equivalent in other countries				
FRANCE				
CPR CASH P	EUR	110	2,425,419.70	1.84

CPR EUROLAND PREMIUM ESG UCITS

CPR EUROLAND PREMIUM ESG UCITS

Details of the securities portfolio as at 31/12/2021 in EUR (continued)

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
TOTAL FRANCE			2,425,419.70	1.84
TOTAL UCITS and AIFs generally intended for non-professionals and equivalent in other countries			2,425,419.70	1.84
TOTAL Undertakings for collective investment			2,425,419.70	1.84
Securities pledged				
Equities and similar securities traded on a regulated or similar market				
BANCO DE BILBAO VIZCAYA S.A.	EUR	704,452	3,698,373.00	2.80
SOCIETE GENERALE SA	EUR	2,242	67,719.61	0.06
TOTAL Equities and similar securities traded on a regulated or similar market			3,766,092.61	2.86
TOTAL Securities pledged			3,766,092.61	2.86
Debts representing securities pledged			-3,766,092.61	-2.86
Debts representing lent securities				
GERMANY				
DAIMLER AG-REGISTERED SHARES	EUR	29,300	1,980,387.00	1.50
ZALANDO SE	EUR	5,300	377,042.00	0.29
TOTAL GERMANY			2,357,429.00	1.79
AUSTRIA				
TELEKOM AUSTRIA AG	EUR	56,600	431,292.00	0.33
VOEST-ALPINE AG	EUR	5,300	169,600.00	0.13
TOTAL AUSTRIA			600,892.00	0.46
SPAIN				
AMADEUS IT GROUP SA	EUR	2,800	166,992.00	0.13
CAIXABANK S.A.	EUR	210,000	506,940.00	0.38
GRIFOLS SA SHARES A	EUR	13,500	227,812.50	0.17
TELEFONICA SA	EUR	600	2,311.20	
TOTAL SPAIN			904,055.70	0.68
FRANCE				
ALSTOM	EUR	2,000	62,440.00	0.05
VIVENDI	EUR	20,200	240,178.00	0.18
TOTAL FRANCE			302,618.00	0.23
LUXEMBOURG				
ARCELORMITTAL	EUR	10,000	281,450.00	0.21
TOTAL LUXEMBOURG			281,450.00	0.21
TOTAL Debts representing lent securities			4,446,444.70	3.37
Payments on lent securities			4,665.98	
Futures				
Fixed-term commitments				
Fixed-term commitments on a regulated or similar market				
EURO STOXX 50 0322	EUR	100	78,500.00	0.06
TOTAL Fixed-term commitments on a regulated or similar market			78,500.00	0.06
TOTAL Fixed-term commitments			78,500.00	0.06
Conditional commitments				
Conditional commitments on a regulated market				

CPR EUROLAND PREMIUM ESG UCITS

CPR EUROLAND PREMIUM ESG UCITS

Details of the securities portfolio as at 31/12/2021 in EUR (continued)

Name of security	Currency	No. or nominal qty	Current value	% of Net Assets
DJ EURO STOXX 50 06/2022 PUT 2800	EUR	-150	-31,200.00	-0.03
DJ EURO STOXX 50 06/2022 PUT 3100	EUR	-250	-83,250.00	-0.06
DJ EURO STOXX 50 06/2022 PUT 3400	EUR	300	160,800.00	0.12
DJ EURO STOXX 50 06/2022 PUT 3800	EUR	500	511,500.00	0.39
DJ EURO STOXX 50 06/2023 PUT 2900	EUR	-300	-308,100.00	-0.23
DJ EURO STOXX 50 06/2023 PUT 3600	EUR	600	1,342,200.00	1.02
DJ EURO STOXX 50 12/2022 PUT 3100	EUR	-430	-347,870.00	-0.26
DJ EURO STOXX 50 12/2022 PUT 3800	EUR	880	1,712,480.00	1.30
TOTAL Conditional commitments on a regulated market			2,956,560.00	2.25
TOTAL Conditional commitments			2,956,560.00	2.25
TOTAL Futures			3,035,060.00	2.31
Margin call				
APPEL MARGE CACEIS	EUR	-78,500	-78,500.00	-0.06
TOTAL Margin call			-78,500.00	-0.06
Receivables			751,153.89	0.57
Debts			-1,925,133.78	-1.46
Financial accounts			2,629,016.30	1.99
Net assets			131,880,737.57	100.00

Additional Information for Investors in the Federal Republic of Germany

CACEIS Bank S.A., Germany Branch, Lilienthalallee 34 – 36, 80939 München, has undertaken the function of Paying and Information Agent for the Federal Republic of Germany (the "German Paying and Information Agent").

Applications for the redemption and conversion of units may be sent to the German Paying and Information Agent. All payments to investors, including redemption proceeds and potential distributions, may, upon request, be paid through the German Paying and Information Agent.

The management regulations of the Fund, the prospectus, the key investor information documents, the annual and semi-annual reports each in hardcopy form, and the issue and redemption prices of the units, the notices to unitholders and the following documents for the unitholders are available free of charge at the office of the German Paying and Information Agent:

- the Custodian Agreement
- the Administration Agreement

The statement of changes in the composition of the investment portfolio is also free of charge upon request at the office of the German Paying and Information Agent available.

The issue and redemption prices of the units will be published on the following website www.bundesanzeiger.de.

Any notices to unitholders will be published on the following website <http://www.cpr-am.com/>.