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PERFORMANCE**

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# CPR EUROLAND ESG

**UCITS governed by Directive 2009/65/EC  
Mutual Fund under French law**

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**HALF-YEARLY REPORT**

**FINANCIAL YEAR ENDED 31 DECEMBER 2021**

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## 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 | 400,284,148.62                  |
| b) Bank assets  | 21,374,626.60                   |
| c) Other assets held by the UCI   | 76,581,539.56                   |
| d) Sum of assets held by the UCI (lines a+b+c)  | 498,240,314.78                  |
| e) Liabilities  | -116,270,606.64                 |
| f) Net assets (line d+e = net assets of the UCI)  | 381,969,708.14                  |

\* 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 ESG I  | C            | 94,307,378.21       | 585.633                        | 161,034.94               |
| CPR EUROLAND ESG ID | D            | 293.77              | 0.002                          | 146,885.00               |
| CPR EUROLAND ESG O  | D            | 271,921,901.61      | 23,900                         | 11,377.48                |
| CPR EUROLAND ESG P  | C            | 15,737,811.39       | 43,362.414                     | 362.93                   |
| CPR Euroland ESG PM | C            | 2,323.16            | 20.000                         | 116.15                   |

## 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.<br>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.  | 104.56                     | 80.16                         |
| 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. | 0.24                       | 0.18                          |
| D) Newly-issued financial instruments listed under paragraph 4 of article R.214-11 of the French Monetary and Financial Code.  |                            |                               |
| E) Other assets.   |                            |                               |

\* Please see under f) in the asset statement

\*\* Please see under d) in the asset statement

# UCITS CPR EUROLAND ESG

## 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      | 396,439,652.98 | 103.79                     | 79.57                         |
| Pound Sterling | GBP      | 2,929,214.86   | 0.77                       | 0.59                          |
| US Dollar      | USD      | 915,280.78     | 0.24                       | 0.18                          |
| TOTAL          |          | 400,284,148.62 | 104.79                     | 80.34                         |

\* Please see under f) in the asset statement

\*\* Please see under d) in the asset statement

## 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         | 36.64                      | 28.09                         |
| GERMANY        | 26.29                      | 20.16                         |
| NETHERLANDS    | 17.00                      | 13.04                         |
| AUSTRIA        | 8.12                       | 6.22                          |
| ITALY          | 6.06                       | 4.64                          |
| SPAIN          | 4.84                       | 3.71                          |
| FINLAND        | 3.21                       | 2.46                          |
| IRELAND        | 1.42                       | 1.09                          |
| BELGIUM        | 0.98                       | 0.75                          |
| UNITED KINGDOM | 0.24                       | 0.18                          |
| LUXEMBOURG     |                            |                               |
| TOTAL          | 104.79                     | 80.34                         |

\* Please see under f) in the asset statement

\*\* Please see under d) in the asset statement

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

| Type of assets  | Percentage of net assets * | Total percentage of assets ** |
|---|----------------------------|-------------------------------|
| <b>Undertakings for collective investment</b>   |                            |                               |
| UCITS and AIFs generally intended for non-professionals and equivalent in other countries                                 |                            |                               |
| 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  |                            |                               |
| <b>Other assets</b>   |                            |                               |
| Other   |                            |                               |
| <b>TOTAL</b>  |                            |                               |

\* Please see under f) in the asset statement

\*\* Please see under d) in the asset statement

## 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.<br>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.  | 145,785,895.58           | 151,366,154.15 |
| 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. |                          | 2,027,326.02   |
| D) Newly-issued financial instruments listed under paragraph 4 of article R.214-11 of the French Monetary and Financial Code.  |                          |                |
| E) Other assets.   |                          | 3,643,640.00   |

## Distribution during the period

|                         | Unit                | Net unit amount<br>EUR | Tax credit (1)<br>EUR | Gross unit<br>amount (2)<br>EUR |
|-------------------------|---------------------|------------------------|-----------------------|---------------------------------|
| <b>Dividends paid</b>   |                     |                        |                       |                                 |
| 01/10/2021              | CPR EUROLAND ESG O  | 1,073.76               | 21.682                | 1,095.442                       |
| 01/10/2021              | CPR EUROLAND ESG ID | 4,515.97               | 263.245               | 4,779.215                       |
| <b>Dividends to pay</b> |                     |                        |                       |                                 |
|                         | CPR EUROLAND ESG ID |                        |                       |                                 |
|                         | CPR EUROLAND ESG O  |                        |                       |                                 |

(1) The unit tax credit will only be determined on the distribution date, under the current tax regulations.

(2) The gross unit amount will only be determined on the distribution date, under the current tax regulations.

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## INFORMATION ON VARIABLE MANAGEMENT FEES

|  | 31/12/2021 |
|--|------------|
| Provisioned variable management fees               |            |
| Percentage of provisioned variable management fees |            |
| Variable management fees earned                    | 207.77     |
| Percentage of variable management fees earned      |            |
| Provisioned variable management fees               |            |
| Percentage of provisioned variable management fees |            |
| Variable management fees earned                    | 0.43       |
| Percentage of variable management fees earned      |            |
| Provisioned variable management fees               |            |
| Percentage of provisioned variable management fees |            |
| Variable management fees earned                    |            |
| Percentage of variable management fees earned      |            |
| Provisioned variable management fees               |            |
| Percentage of provisioned variable management fees |            |
| Variable management fees earned                    | 30.03      |
| Percentage of variable management fees earned      |            |
| Provisioned variable management fees               |            |
| Percentage of provisioned variable management fees |            |
| Variable management fees earned                    |            |
| Percentage of variable management fees earned      |            |

"The amount of the variable management fees set out above is the sum of the provisions and provision reversals that affected the net assets during the period under review."



## 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            | 76,510,107.89 |  |  |  |  |
| % of Net Assets * | 20.07%        |  |  |  |  |

\*% 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          | 76,510,107.89 |  |  |  |  |
| % of Net Assets | 20.03%        |  |  |  |  |

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

|                                  |               |  |  |  |  |
|----------------------------------|---------------|--|--|--|--|
| VOLKSWAGEN AG<br>GERMANY         | 26,755,642.44 |  |  |  |  |
| ARKEMA<br>FRANCE                 | 17,174,031.80 |  |  |  |  |
| BAWAG GROUP<br>AUSTRIA           | 15,284,400.00 |  |  |  |  |
| OMV AG<br>AUSTRIA                | 12,271,316.40 |  |  |  |  |
| MONCLER SPA<br>ITALY             | 9,444,294.42  |  |  |  |  |
| SOCIETE GENERALE SA<br>FRANCE    | 7,762,654.80  |  |  |  |  |
| EIFFAGE<br>FRANCE                | 5,869,587.56  |  |  |  |  |
| A2A SpA / EX AEM S.P.A<br>ITALY  | 361,200.00    |  |  |  |  |
| ABN AMRO GROUP NV<br>NETHERLANDS | 266,844.56    |  |  |  |  |
| DELIVERY HERO SE<br>GERMANY      | 229,614.00    |  |  |  |  |

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

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

|  |               |  |  |  |  |
|--|---------------|--|--|--|--|
| NATIXIS<br>FRANCE                                    | 22,043,394.52 |  |  |  |  |
| SOCIETE GENERALE SA<br>FRANCE                        | 20,824,250.69 |  |  |  |  |
| BOFA SECURITIES EUROPE SA<br>FRANCE                  | 12,348,370.30 |  |  |  |  |
| MORGAN STANLEY EUROPE SE -<br>FRANKFURT<br>GERMANY   | 10,346,438.38 |  |  |  |  |
| CREDIT AGRICOLE CIB<br>FRANCE                        | 7,049,186.00  |  |  |  |  |
| GOLDMAN SACHS BANK EUROPE<br>SE<br>FRANCE            | 1,931,212.80  |  |  |  |  |
| BNP PARIBAS SECURITIES<br>FRANCE                     | 1,691,205.20  |  |  |  |  |
| UBS EUROPE SE<br>GERMANY                             | 203,350.00    |  |  |  |  |
| GOLDMAN SACHS<br>INTERNATIONAL LTD<br>UNITED KINGDOM | 72,700.00     |  |  |  |  |

## e) Type and quality of collateral

| Type                           |               |  |  |  |  |
|--------------------------------|---------------|--|--|--|--|
| - Equities                     | 95,419,585.98 |  |  |  |  |
| - Bonds                        |               |  |  |  |  |
| - UCI                          |               |  |  |  |  |
| - Transferable debt securities |               |  |  |  |  |
| - Cash                         | 20,610,743.00 |  |  |  |  |
| <b>Rating</b>                  |               |  |  |  |  |

| Collateral currency |                |  |  |  |  |
|---------------------|----------------|--|--|--|--|
| Euro                | 116,030,328.98 |  |  |  |  |

## f) Contract settlement and clearing

|                      |   |  |  |   |  |
|----------------------|---|--|--|---|--|
| Triparties           |   |  |  | X |  |
| Central counterparty |   |  |  |   |  |
| Bilateral            | X |  |  | X |  |

# UCITS CPR EUROLAND ESG

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

## 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               | 95,419,585.98 |  |  |  |  |

## 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               | 76,510,107.89 |  |  |  |  |

## 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  | 95,419,585.98 |  |  |  |  |
| Cash        | 20,610,743.00 |  |  |  |  |

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

|            |  |  |  |  |  |
|------------|--|--|--|--|--|
| Securities |  |  |  |  |  |
| Cash       |  |  |  |  |  |

# UCITS CPR EUROLAND ESG

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

## I) Data on the income and costs breakdown

| Income          |           |  |  |  |  |
|-----------------|-----------|--|--|--|--|
| - UCI           | 17,935.11 |  |  |  |  |
| - Manager       |           |  |  |  |  |
| - Third parties |           |  |  |  |  |
| Costs           |           |  |  |  |  |
| - UCI           | 207.75    |  |  |  |  |
| - 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.

## 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 |
|--|----------|--------------------|----------------------|-----------------|
| <b>Equities and similar securities</b>   |          |                    |                      |                 |
| <b>Equities and similar securities traded on a regulated or similar market</b> |          |                    |                      |                 |
| <b>GERMANY</b>   |          |                    |                      |                 |
| ADIDAS NOM.  | EUR      | 19,050             | 4,823,460.00         | 1.26            |
| ALLIANZ SE-REG   | EUR      | 22,247             | 4,619,589.55         | 1.21            |
| BASF SE  | EUR      | 41,846             | 2,585,245.88         | 0.68            |
| BMW BAYERISCHE MOTOREN WERKE   | EUR      | 5,866              | 519,082.34           | 0.14            |
| COMMERZBANK AG   | EUR      | 359,638            | 2,405,618.58         | 0.63            |
| DAIMLER AG-REGISTERED SHARES   | EUR      | 32,054             | 2,166,529.86         | 0.57            |
| DAIMLER TRUCK HOLDING AG   | EUR      | 29,027             | 937,281.83           | 0.25            |
| DERMAPHARM HOLDING SE  | EUR      | 11,804             | 1,054,097.20         | 0.27            |
| DEUTSCHE POST AG NAMEN   | EUR      | 92,385             | 5,223,447.90         | 1.37            |
| DEUTSCHE TELEKOM AG  | EUR      | 351,442            | 5,728,504.60         | 1.50            |
| DRAGERWERK AG.   | EUR      | 14,058             | 760,537.80           | 0.20            |
| E.ON AG NOM.   | EUR      | 364,967            | 4,449,677.66         | 1.16            |
| EVONIK INDUSTRIES AG   | EUR      | 87                 | 2,476.89             | -0.01           |
| FRAPORT AG   | EUR      | 933                | 55,214.94            | 0.01            |
| HAPAG-LLOYD AG   | EUR      | 17                 | 4,709.00             |                 |
| HELLOFRESH AG  | EUR      | 1,304              | 88,072.16            | 0.03            |
| HENSOLDT   | EUR      | 75,471             | 943,387.50           | 0.25            |
| INFINEON TECHNOLOGIES  | EUR      | 84,795             | 3,456,244.20         | 0.90            |
| K S NOM  | EUR      | 58                 | 880.73               |                 |
| MERCK KGA  | EUR      | 28,806             | 6,538,962.00         | 1.71            |
| MTU AERO ENGINES HOLDINGS AG   | EUR      | 11,246             | 2,017,532.40         | 0.53            |
| PORSCHE A HOLDING  | EUR      | 30,219             | 2,521,473.36         | 0.66            |
| PROSIEBEN SAT.1 MEDIA N  | EUR      | 96                 | 1,344.96             |                 |
| SAP SE   | EUR      | 105,059            | 13,121,869.10        | 3.44            |
| SARTORIUS PRIV.  | EUR      | 2,352              | 1,399,910.40         | 0.37            |
| SIEMENS AG-REG   | EUR      | 10,311             | 1,574,283.48         | 0.41            |
| STRABAG  | EUR      | 35,640             | 1,306,206.00         | 0.34            |
| UNITED INTERNET AG   | EUR      | 39,472             | 1,379,151.68         | 0.36            |
| VOLKSWAGEN AG-PREF   | EUR      | 16,020             | 2,843,229.60         | 0.74            |
| VONOVIA SE   | EUR      | 18,908             | 917,038.00           | 0.24            |
| <b>TOTAL GERMANY</b>   |          |                    | <b>73,445,059.60</b> | <b>19.22</b>    |
| <b>AUSTRIA</b>   |          |                    |                      |                 |
| ANDRITZ AG   | EUR      | 28,208             | 1,280,079.04         | 0.33            |
| MAYR-MELNHOF KARTON  | EUR      | 3,834              | 677,084.40           | 0.18            |
| OMV AG   | EUR      | 26,487             | 1,323,025.65         | 0.35            |
| VOEST-ALPINE AG  | EUR      | 5,250              | 168,000.00           | 0.04            |
| <b>TOTAL AUSTRIA</b>   |          |                    | <b>3,448,189.09</b>  | <b>0.90</b>     |
| <b>BELGIUM</b>   |          |                    |                      |                 |
| D'IETEREN GROUP  | EUR      | 5,459              | 936,764.40           | 0.25            |

## 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 |
|--------------------------------------|----------|--------------------|----------------------|-----------------|
| GBL GROUPE BRUXELLES LAMBERT SA      | EUR      | 7,763              | 762,016.08           | 0.20            |
| UMICORE                              | EUR      | 9,675              | 345,881.25           | 0.09            |
| UNION CHIMIQUE BELGE/ UCB            | EUR      | 16,875             | 1,693,406.25         | 0.44            |
| <b>TOTAL BELGIUM</b>                 |          |                    | <b>3,738,067.98</b>  | <b>0.98</b>     |
| <b>SPAIN</b>                         |          |                    |                      |                 |
| AMADEUS IT GROUP SA                  | EUR      | 40,334             | 2,405,519.76         | 0.63            |
| BANCO SANTANDER S.A.                 | EUR      | 2,228,158          | 6,551,898.60         | 1.72            |
| CAIXABANK S.A.                       | EUR      | 61                 | 147.25               |                 |
| COMP DE DIST INTE LOGI HLD           | EUR      | 41,779             | 732,385.87           | 0.19            |
| ENDESA SA                            | EUR      | 58,792             | 1,187,598.40         | 0.32            |
| INDITEX                              | EUR      | 108,398            | 3,092,594.94         | 0.81            |
| LABORATORIOS FARMACEUTICOS ROVI SA   | EUR      | 10,088             | 744,494.40           | 0.19            |
| REPSOL                               | EUR      | 7,898              | 82,423.53            | 0.02            |
| SACYR SA                             | EUR      | 388,766            | 888,719.08           | 0.23            |
| TELEFONICA SA                        | EUR      | 491,236            | 1,892,241.07         | 0.49            |
| VISCOFAN                             | EUR      | 15,974             | 908,920.60           | 0.24            |
| <b>TOTAL SPAIN</b>                   |          |                    | <b>18,486,943.50</b> | <b>4.84</b>     |
| <b>FINLAND</b>                       |          |                    |                      |                 |
| FORTUM CORPORATION                   | EUR      | 99,984             | 2,698,568.16         | 0.71            |
| KONECRANES SHS                       | EUR      | <b>99</b>          | 3,480.84             |                 |
| METSO OUTOTEC OYJ                    | EUR      | 163,706            | 1,530,323.69         | 0.40            |
| NESTE OYJ                            | EUR      | 52,720             | 2,285,939.20         | 0.59            |
| NOKI A (AB) OYJ                      | EUR      | 602,191            | 3,356,612.63         | 0.88            |
| TOKMANNI GROUP CORP                  | EUR      | 57,088             | 1,121,779.20         | 0.29            |
| VALMET CORP                          | EUR      | 33,267             | 1,254,831.24         | 0.33            |
| <b>TOTAL FINLAND</b>                 |          |                    | <b>12,251,534.96</b> | <b>3.20</b>     |
| <b>FRANCE</b>                        |          |                    |                      |                 |
| AIR LIQUIDE                          | EUR      | 843                | 129,248.76           | 0.03            |
| ALD SA                               | EUR      | 77,276             | 999,951.44           | 0.26            |
| ARKEMA                               | EUR      | 8,313              | 1,029,565.05         | 0.27            |
| AXA                                  | EUR      | 31                 | 811.74               |                 |
| BUREAU VERITAS                       | EUR      | 66,870             | 1,951,266.60         | 0.51            |
| CAPGEMINI SE                         | EUR      | 14,197             | 3,059,453.50         | 0.80            |
| CREDIT AGRICOLE                      | EUR      | 108,491            | 1,361,562.05         | 0.35            |
| DANONE                               | EUR      | <b>66</b>          | 3,602.94             |                 |
| DASSAULT SYST.                       | EUR      | 63,282             | 3,310,281.42         | 0.87            |
| EIFFAGE                              | EUR      | 33,795             | 3,057,095.70         | 0.80            |
| ESSILORLUXOTTICA                     | EUR      | 32,382             | 6,063,205.68         | 1.59            |
| IPSEN                                | EUR      | 16,626             | 1,338,393.00         | 0.35            |
| KERING                               | EUR      | 5,806              | 4,104,261.40         | 1.07            |
| L'OREAL                              | EUR      | 28,317             | 11,806,773.15        | 3.09            |
| LEGRAND SA                           | EUR      | 35,514             | 3,654,390.60         | 0.96            |
| LVMH (LOUIS VUITTON - MOET HENNESSY) | EUR      | 21,417             | 15,570,159.00        | 4.08            |

# UCITS CPR EUROLAND ESG

## 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 |
|-------------------------------|----------|--------------------|-----------------------|-----------------|
| MICHELIN - CATEGORIE B        | EUR      | 21,733             | 3,132,811.95          | 0.82            |
| ORANGE                        | EUR      | 226,095            | 2,128,232.24          | 0.56            |
| ORPEA                         | EUR      | 24,836             | 2,188,051.60          | 0.57            |
| PERNOD RICARD                 | EUR      | 8,489              | 1,795,423.50          | 0.47            |
| PUBLICIS GROUPE SA            | EUR      | 43,989             | 2,604,148.80          | 0.68            |
| SAFRAN SA                     | EUR      | 37,277             | 4,013,241.82          | 1.05            |
| SAINT-GOBAIN                  | EUR      | 52,612             | 3,255,104.44          | 0.86            |
| SCHNEIDER ELECTRIC SA         | EUR      | 32,753             | 5,648,582.38          | 1.48            |
| SOCIETE GENERALE SA           | EUR      | 139,976            | 4,227,975.08          | 1.11            |
| SR TELEPERFORMANCE            | EUR      | 7,486              | 2,934,512.00          | 0.77            |
| TOTALENERGIES SE              | EUR      | 240,972            | 10,754,580.36         | 2.82            |
| UNIBAIL-RODAMCO-WESTFIELD     | EUR      | 20,813             | 1,282,497.06          | 0.33            |
| VALNEVA SE                    | EUR      | 49,126             | 1,203,587.00          | 0.31            |
| VEOLIA ENVIRONNEMENT          | EUR      | 183,289            | 5,912,903.14          | 1.55            |
| WORLDLINE SA                  | EUR      | 12,595             | 617,280.95            | 0.17            |
| <b>TOTAL FRANCE</b>           |          |                    | <b>109,138,954.35</b> | <b>28.58</b>    |
| <b>IRELAND</b>                |          |                    |                       |                 |
| FLUTTER ENTERTAINMENT PLC     | GBP      | 20,913             | 2,929,214.86          | 0.77            |
| GREENCOAT RENEWABLES PLC      | EUR      | 1,342,773          | 1,503,905.76          | 0.39            |
| SMURFIT KAPPA GROUP PLC       | EUR      | 20,436             | 989,919.84            | 0.26            |
| <b>TOTAL IRELAND</b>          |          |                    | <b>5,423,040.46</b>   | <b>1.42</b>     |
| <b>ITALY</b>                  |          |                    |                       |                 |
| ASSICURAZIONI GENERALI        | EUR      | 8,020              | 149,412.60            | 0.04            |
| BANCA FARMAFACTORING SPA      | EUR      | 139,203            | 986,949.27            | 0.26            |
| BANCA IFIS SPA                | EUR      | 76,513             | 1,306,076.91          | 0.34            |
| BANCA POPOLARE EMILIA ROMAGNA | EUR      | 586,367            | 1,068,947.04          | 0.28            |
| ENEL SPA                      | EUR      | 378,636            | 2,667,869.26          | 0.70            |
| GRUPPO MUTUIONLINE SPA        | EUR      | 25,157             | 1,114,455.10          | 0.29            |
| INTESA SANPAOLO               | EUR      | 2,281,127          | 5,187,282.80          | 1.36            |
| SHS WIIT S.P.A. ORD BR        | EUR      | 23,788             | 852,561.92            | 0.22            |
| <b>TOTAL ITALY</b>            |          |                    | <b>13,333,554.90</b>  | <b>3.49</b>     |
| <b>LUXEMBOURG</b>             |          |                    |                       |                 |
| ARCELORMITTAL                 | EUR      | 83                 | 2,336.04              | 0.01            |
| SES                           | EUR      | 107                | 746.00                |                 |
| <b>TOTAL LUXEMBOURG</b>       |          |                    | <b>3,082.04</b>       | <b>0.01</b>     |
| <b>NETHERLANDS</b>            |          |                    |                       |                 |
| AEGON                         | EUR      | 734,927            | 3,228,534.31          | 0.85            |
| AKZO NOBEL                    | EUR      | 32,084             | 3,096,106.00          | 0.82            |
| ARGEN-X SE - W/I              | EUR      | 4,215              | 1,328,989.50          | 0.34            |
| ASM INTERNATIONAL N.V.        | EUR      | 2,594              | 1,008,287.80          | 0.27            |
| ASML HOLDING NV               | EUR      | 31,675             | 22,384,722.50         | 5.86            |
| ASR NEDERLAND NV              | EUR      | 28,185             | 1,141,492.50          | 0.30            |
| CNH INDUSTRIAL NV             | EUR      | 174,285            | 2,975,044.95          | 0.78            |

## 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 |
|--|----------|--------------------|-----------------------|-----------------|
| EUROCOMMERCIAL PROPERTIES NV   | EUR      | 33,985             | 648,637.71            | 0.17            |
| HEINEKEN   | EUR      | 26,590             | 2,628,687.40          | 0.68            |
| ING GROEP NV   | EUR      | 406,134            | 4,971,892.43          | 1.30            |
| KONINKLIJKE AHOLD NV   | EUR      | 114,734            | 3,457,509.09          | 0.91            |
| NN GROUP NV  | EUR      | 75,258             | 3,583,033.38          | 0.94            |
| OCI NV REG   | EUR      | 36,739             | 845,731.78            | 0.22            |
| POSTNL   | EUR      | 171,570            | 656,598.39            | 0.17            |
| PROSUS NV  | EUR      | 36                 | 2,647.08              |                 |
| SIGNIFY NV   | EUR      | 42,537             | 1,734,658.86          | 0.45            |
| STELLANTIS NV  | EUR      | 195,369            | 3,258,364.18          | 0.85            |
| STMICROELECTRONICS NV  | EUR      | 71,417             | 3,125,207.92          | 0.81            |
| WOLTERS KLUWER   | EUR      | 44,447             | 4,604,709.20          | 1.21            |
| <b>TOTAL NETHERLANDS</b>   |          |                    | <b>64,680,854.98</b>  | <b>16.93</b>    |
| <b>UNITED KINGDOM</b>  |          |                    |                       |                 |
| COCA-COLA EUROPACIFIC PARTNE   | USD      | 18,610             | 915,280.78            | 0.24            |
| <b>TOTAL UNITED KINGDOM</b>  |          |                    | <b>915,280.78</b>     | <b>0.24</b>     |
| <b>TOTAL Equities and similar securities traded on a regulated or similar market</b> |          |                    | <b>304,864,562.64</b> | <b>79.81</b>    |
| <b>TOTAL Equities and similar securities</b>   |          |                    | <b>304,864,562.64</b> | <b>79.81</b>    |
| <b>Securities pledged</b>  |          |                    |                       |                 |
| <b>Equities and similar securities traded on a regulated or similar market</b>       |          |                    |                       |                 |
| A2A Az./ EX AEM  | EUR      | 210,000            | 361,200.00            | 0.09            |
| ABN AMRO GROUP GDR   | EUR      | 20,660             | 266,844.56            | 0.07            |
| ARKEMA   | EUR      | 138,668            | 17,174,031.80         | 4.50            |
| BAWAG GROUP AG   | EUR      | 282,000            | 15,284,400.00         | 4.00            |
| DELIVERY HERO SE   | EUR      | 2,343              | 229,614.00            | 0.06            |
| EIFFAGE  | EUR      | 64,886             | 5,869,587.56          | 1.54            |
| MONCLER SPA  | EUR      | 147,521            | 9,444,294.42          | 2.48            |
| OMV AG   | EUR      | 245,672            | 12,271,316.40         | 3.21            |
| SOCIETE GENERALE SA  | EUR      | 256,999            | 7,762,654.80          | 2.03            |
| VOLKSWAGEN AG-PREF   | EUR      | 150,753            | 26,755,642.44         | 7.00            |
| <b>TOTAL Equities and similar securities traded on a regulated or similar market</b> |          |                    | <b>95,419,585.98</b>  | <b>24.98</b>    |
| <b>TOTAL Securities pledged</b>  |          |                    | <b>95,419,585.98</b>  | <b>24.98</b>    |
| <b>Debts representing securities pledged</b>   |          |                    | <b>-95,419,585.98</b> | <b>-24.98</b>   |
| <b>Debts representing lent securities</b>  |          |                    |                       |                 |
| <b>GERMANY</b>   |          |                    |                       |                 |
| BASF SE  | EUR      | 17,900             | 1,105,862.00          | 0.29            |
| BMW BAYERISCHE MOTOREN WERKE   | EUR      | 32,200             | 2,849,378.00          | 0.74            |
| DAIMLER AG-REGISTERED SHARES   | EUR      | 48,700             | 3,291,633.00          | 0.86            |
| DAIMLER TRUCK HOLDING AG   | EUR      | 11,350             | 366,491.50            | 0.09            |
| E.ON AG NOM.   | EUR      | 167,200            | 2,038,502.40          | 0.54            |
| EVONIK INDUSTRIES AG   | EUR      | 31,300             | 891,111.00            | 0.23            |
| FRAPORT AG   | EUR      | 12,500             | 739,750.00            | 0.20            |



# UCITS CPR EUROLAND ESG

## 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 |
|--------------------------------------|----------|--------------------|----------------------|-----------------|
| HAPAG-LLOYD AG                       | EUR      | 3,600              | 997,200.00           | 0.26            |
| HELLOFRESH AG                        | EUR      | 11,260             | 760,500.40           | 0.20            |
| K S NOM                              | EUR      | 67,100             | 1,018,913.50         | 0.26            |
| PROSIEBEN SAT.1 MEDIA N              | EUR      | 93,100             | 1,304,331.00         | 0.34            |
| SARTORIUS PRIV.                      | EUR      | 4,000              | 2,380,800.00         | 0.62            |
| SIEMENS AG-REG                       | EUR      | 38,900             | 5,939,252.00         | 1.56            |
| UNITED INTERNET AG                   | EUR      | 6,000              | 209,640.00           | 0.06            |
| <b>TOTAL GERMANY</b>                 |          |                    | <b>23,893,364.80</b> | <b>6.25</b>     |
| <b>AUSTRIA</b>                       |          |                    |                      |                 |
| MAYR-MELNHOF KARTON                  | EUR      | 7,515              | 1,327,149.00         | 0.35            |
| VOEST-ALPINE AG                      | EUR      | 17,753             | 568,096.00           | 0.15            |
| <b>TOTAL AUSTRIA</b>                 |          |                    | <b>1,895,245.00</b>  | <b>0.50</b>     |
| <b>BELGIUM</b>                       |          |                    |                      |                 |
| UMICORE                              | EUR      | 5,300              | 189,475.00           | 0.04            |
| UNION CHIMIQUE BELGE/ UCB            | EUR      | 20,000             | 2,007,000.00         | 0.53            |
| <b>TOTAL BELGIUM</b>                 |          |                    | <b>2,196,475.00</b>  | <b>0.57</b>     |
| <b>SPAIN</b>                         |          |                    |                      |                 |
| AMADEUS IT GROUP SA                  | EUR      | 27,000             | 1,610,280.00         | 0.42            |
| CAIXABANK S.A.                       | EUR      | 1,272,500          | 3,071,815.00         | 0.80            |
| REPSOL                               | EUR      | 176,200            | 1,838,823.20         | 0.48            |
| TELEFONICA SA                        | EUR      | 192,200            | 740,354.40           | 0.20            |
| <b>TOTAL SPAIN</b>                   |          |                    | <b>7,261,272.60</b>  | <b>1.90</b>     |
| <b>FINLAND</b>                       |          |                    |                      |                 |
| KONECRANES SHS                       | EUR      | 25,200             | 886,032.00           | 0.23            |
| <b>TOTAL FINLAND</b>                 |          |                    | <b>886,032.00</b>    | <b>0.23</b>     |
| <b>FRANCE</b>                        |          |                    |                      |                 |
| AIR LIQUIDE                          | EUR      | 33,700             | 5,166,884.00         | 1.36            |
| AXA                                  | EUR      | 225,900            | 5,915,191.50         | 1.55            |
| CAPGEMINI SE                         | EUR      | 14,500             | 3,124,750.00         | 0.81            |
| DANONE                               | EUR      | 35,500             | 1,937,945.00         | 0.50            |
| ESSILORLUXOTTICA                     | EUR      | 10,000             | 1,872,400.00         | 0.49            |
| LVMH (LOUIS VUITTON - MOET HENNESSY) | EUR      | 100                | 72,700.00            | 0.02            |
| SAINT-GOBAIN                         | EUR      | 29,100             | 1,800,417.00         | 0.47            |
| UNIBAIL-RODAMCO-WESTFIELD            | EUR      | 300                | 18,486.00            |                 |
| VALNEVA SE                           | EUR      | 8,300              | 203,350.00           | 0.06            |
| WORLDLINE SA                         | EUR      | 5,435              | 266,369.35           | 0.07            |
| <b>TOTAL FRANCE</b>                  |          |                    | <b>20,378,492.85</b> | <b>5.33</b>     |
| <b>ITALY</b>                         |          |                    |                      |                 |
| ASSICURAZIONI GENERALI               | EUR      | 193,363            | 3,602,352.69         | 0.95            |
| BANCA POPOLARE EMILIA ROMAGNA        | EUR      | 30,799             | 56,146.58            | 0.02            |
| ENEL SPA                             | EUR      | 245,669            | 1,730,983.77         | 0.45            |
| MEDIOBANCA SPA                       | EUR      | 140,382            | 1,419,262.02         | 0.37            |
| <b>TOTAL ITALY</b>                   |          |                    | <b>6,808,745.06</b>  | <b>1.79</b>     |

# UCITS CPR EUROLAND ESG

## 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 |
|---|----------|--------------------|-----------------------|-----------------|
| <b>LUXEMBOURG</b>                               |          |                    |                       |                 |
| ARCELORMITTAL                                   | EUR      | 78,100             | 2,198,124.50          | 0.58            |
| SES   | EUR      | 223,600            | 1,558,939.20          | 0.41            |
| <b>TOTAL LUXEMBOURG</b>                         |          |                    | <b>3,757,063.70</b>   | <b>0.99</b>     |
| <b>NETHERLANDS</b>                              |          |                    |                       |                 |
| ASM INTERNATIONAL N.V.                          | EUR      | 2,025              | 787,117.50            | 0.20            |
| KONINKLIJKE AHOLD NV                            | EUR      | 114,000            | 3,435,390.00          | 0.90            |
| OCI NV REG                                      | EUR      | 4,369              | 100,574.38            | 0.03            |
| PROSUS NV                                       | EUR      | 69,500             | 5,110,335.00          | 1.34            |
| <b>TOTAL NETHERLANDS</b>                        |          |                    | <b>9,433,416.88</b>   | <b>2.47</b>     |
| <b>TOTAL Debts representing lent securities</b> |          |                    | <b>76,510,107.89</b>  | <b>20.03</b>    |
| Payments on lent securities                     |          |                    | 270.38                |                 |
| Receivables                                     |          |                    | 71,161.29             | 0.02            |
| Debts   |          |                    | -20,851,020.54        | -5.46           |
| Financial accounts                              |          |                    | 21,374,626.48         | 5.60            |
| <b>Net assets</b>                               |          |                    | <b>381,969,708.14</b> | <b>100.00</b>   |

## **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](http://www.bundesanzeiger.de).

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