

CPR CASH

UCITS covered by Directive 2009/65/EC
Mutual fund under French law

HALF-YEARLY REPORT
FINANCIAL YEAR ENDED 30 JUNE 2024

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Statement of assets and liabilities in EUR

Statement of assets and liabilities items	Annual statement amount (*)
a) Eligible financial securities mentioned in Article L. 214-20 (I)(1) of the French Monetary and Financial Code	525,880,053.83
b) Bank assets	225,412,970.20
c) Other assets held by the UCI	413,807,172.10
d) Total assets held by the UCI (lines a+b+c)	1,165,100,196.13
e) Liabilities	-188,208.04
f) Net asset value (lines d+e = net assets of the UCI)	1,164,911,988.09

(*) The amounts are signed

Number of units in circulation and net asset value per unit

Unit	Unit type	Unit net assets	Number of units in circulation	Net asset value per unit
CPR CASH I in EUR	C	597,961,093.31	51,340	11,647,080.11
CPR CASH P in EUR	C	563,840,783.10	24,304	23,199.50
CPR CASH-TRESO FLUX in EUR	C	3,110,111.68	14,855	209.364

Securities portfolio items

Securities portfolio items	Percentage of net assets (*)	Total percentage of assets (**)
A) Eligible financial securities and money market instruments admitted for trading on a regulated market within the meaning of Article L.422-1 of the French Monetary and Financial Code. and B) Eligible financial securities and money market instruments admitted for trading on another regulated market, duly functioning, recognised and open to the public, and which has its registered office in a Member State of the European Union or in another State party to the Agreement on the European Economic Area.	41.04	41.03
C) Eligible financial securities and money market instruments admitted for official trading on a stock exchange of a third country or traded on another market of a third country, regulated, duly functioning, recognised and open to the public, provided that this stock exchange or this market does not feature on a list drawn up by the Autorité des Marchés Financiers, or where the choice of this stock exchange or market is required by law or by the regulations or articles of association of the undertaking for collective investment in transferable securities.	4.10	4.10
D) Newly issued eligible financial securities mentioned in Article R.214-11(I)(4) of the French Monetary and Financial Code.		
E) Other assets.	17.99	17.99

(*) See under f) in the statement of assets and liabilities

(**) See under d) in the statement of assets and liabilities

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

Securities	Currency	Amount (EUR)	Percentage of net assets (*)	Total percentage of assets (**)
Euro	EUR	525,880,053.83	45.14	45.14
TOTAL		525,880,053.83	45.14	45.14

(*) See under f) in the statement of assets and liabilities

(**) See under d) in the statement of assets and liabilities

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

Country	Percentage of net assets (*)	Total percentage of assets (**)
FRANCE	26.85	26.84
LUXEMBOURG	9.78	9.78
UNITED KINGDOM	4.10	4.10
THE NETHERLANDS	3.00	2.99
IRELAND	0.86	0.86
GERMANY	0.56	0.56
TOTAL	45.14	45.14

(*) See under f) in the statement of assets and liabilities

(**) See under d) in the statement of assets and liabilities

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

Asset type	Percentage of net assets (*)	Total percentage of assets (**)
<i>UCITS and equivalents from other European Union Member States</i>	9.12	9.12
Other UCIs and investment funds		
AIFs and equivalents from other European Union Member States		
Other	8.87	8.87
TOTAL	17.99	17.99

(*) See under f) in the statement of assets and liabilities

(**) See under d) in the statement of assets and liabilities

Movements in the securities portfolio during the period in EUR

Securities portfolio items	Movements (as an amount)	
	Acquisitions	Sales
A) Eligible financial securities and money market instruments admitted for trading on a regulated market within the meaning of Article L.422-1 of the French Monetary and Financial Code. and B) Eligible financial securities and money market instruments admitted for trading on another regulated market, duly functioning, recognised and open to the public, and which has its registered office in a Member State of the European Union or in another State party to the Agreement on the European Economic Area.	1,119,425,812.69	1,146,050,058.51
C) Eligible financial securities and money market instruments admitted for official trading on a stock exchange of a third country or traded on another market of a third country, regulated, duly functioning, recognised and open to the public, provided that this stock exchange or this market does not feature on a list drawn up by the Autorité des Marchés Financiers, or where the choice of this stock exchange or market is required by law or by the regulations or articles of association of the undertaking for collective investment in transferable securities.	150,000,000.00	152,500,000.00
D) Newly issued eligible financial securities mentioned in Article R.214-11(I)(4) of the French Monetary and Financial Code.		
E) Other assets.	13,463,827.71	3,120,444.83

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

Securities lending	Securities borrowing	Repurchase agreement	Reverse repurchase agreement	TRS
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a) Securities and commodities loaned

Amount				
% of the net assets (*)				

(*) % excluding cash and cash equivalents

b) Assets committed for each type of securities financing transaction and TRS expressed as an absolute value

Amount				203,992,470.80
% of the net assets				17.51

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

ITALY BUONI POLIENNALI DEL TESORO ITALY				175,997,890.62
ITALY BUONI ORDINARI DEL TESORO BOT ITALY				9,998,044.64
SPAIN GOVERNMENT BOND SPAIN				9,997,586.30
ITALY BUONI POLIENNALI TES HYBRID STRIP ITALY				1,999,648.00
ITALY BUONI POLIENNALI TESORO CPON STRIP ITALY				1,999,552.00
SPAIN I/L BOND SPAIN				1,999,400.78
ITALY CERT DI CREDITO DEL TESORO-CCTSA ITALY				1,999,331.60

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Securities lending	Securities borrowing	Repurchase agreement	Reverse repurchase agreement	TRS
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d) Ten main counterparties in terms of the absolute value of the assets and liabilities without clearing

BANCO BILBAO VIZCAYA ARG MADRID SPAIN			131,993,579.40	
CITIGROUP GLOBAL MARKETS EUROPE AG GERMANY			69,999,559.80	
AMUNDI ASSET MANAGEMENT ZZZ			1,999,331.60	

e) Type and quality of the collateral

Type				
- Equities				
- Bonds			193,993,409.30	
- UCIs				
- Negotiable debt securities			9,998,044.64	
- Cash				
Rating				

Collateral currency				
Euro			203,991,453.94	

f) Contract settlement and clearing

Tripartite				X	
Central counterparty					
Bilateral	X			X	

g) Maturity of the collateral broken down into tranches

Less than 1 day					
1 day to 1 week					
1 week to 1 month					
1 to 3 months					
3 months to 1 year					
More than 1 year					
Open					

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Securities lending	Securities borrowing	Repurchase agreement	Reverse repurchase agreement	TRS
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h) Maturity of the securities financing transactions and TRS broken down into tranches

Less than 1 day				
1 day to 1 week				
1 week to 1 month				
1 to 3 months				
3 months to 1 year			9,999,061.50	
More than 1 year			3,998,669.70	
Open			189,994,739.60	

i) Details on the reuse of collateral

Maximum amount (%)				
Amount used (%)				
Income for the UCI as a result of reinvesting cash collateral in euros				

j) Details on the custody of collateral received by the UCI

Caceis Bank				
Securities			203,991,453.94	
Cash				

k) Details on the custody of collateral provided by the UCI

Securities				
Cash				

l) Details on the income and costs broken down

Income				
- UCIs			3,655,835.56	
- Manager				
- Third party				
Costs				
- UCIs				
- Manager				
- Third party				

e) Details on the collateral type and quality

CPR Asset Management ensures that only securities of high credit quality are accepted and ensures that the value of its collateral increases by applying valuation write-downs on the securities received. This mechanism is regularly reviewed and updated.

i) Details on the reuse of collateral

"The regulations applying to UCITS prohibit the reuse of collateral received in securities by the UCITS. Collateral received in cash is reinvested in the following five products:

- o Short-term money market UCITS (as defined by the ESMA in its guidelines on listed funds and other UCITS-related matters)
- o Deposit
- o High-quality long-term government bonds
- o High-quality short-term government bonds
- o Reverse repurchase agreements"

The maximum reuse amount 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) Details on the custody of collateral provided by the UCI

CPR Asset Management ensures that it works with a small number of depositaries, selected to ensure that the securities received and cash are held properly.

l) Details on the income and costs broken down

Securities lending and repurchase agreement transactions:

Within securities lending and repurchase agreement transactions, CPR Asset Management has entrusted Amundi Intermédiation, on behalf of the UCI, with the following activities: counterparty selection, requests for market contracts to be set up, counterparty risk control, qualitative and quantitative monitoring of collateralisation (dispersion, ratings and liquidity controls), repurchase agreements and securities lending. Income from securities lending transactions will be received by the UCI, after the operational costs incurred by the management company in carrying out these transactions are deducted. These costs will not exceed 40% of the income generated by these transactions.

Inventory of assets and liabilities

Inventory of balance sheet items

Breakdown of securities by business sector (*)	Currency	Number or nominal quantity	Current value	% of net assets
DEPOSITS			103,325,121.80	8.87
BANCOSAB 3.85 020824	EUR	13,000,000	13,026,415.28	1.12
BRED ESTR0.21 041024	EUR	16,500,000	16,723,743.55	1.44
BRED ESTR0.22 080824	EUR	54,000,000	55,085,797.12	4.72
CMARK ESTR+0.32 1024	EUR	8,000,000	8,241,410.77	0.71
CMARK ESTR+0.32 1224	EUR	10,000,000	10,247,755.08	0.88
BONDS AND SIMILAR SECURITIES			69,158,493.00	5.94
Bonds and similar securities traded on a regulated or similar market			69,158,493.00	5.94
Diversified financial services			69,158,493.00	5.94
SG ISSUER ZCP 06-06-25 EMTN	EUR	69,000,000	69,158,493.00	5.94
DEBT SECURITIES			456,721,560.83	39.21
Debt securities traded on a regulated or similar market			456,721,560.83	39.21
Commercial banks			243,546,449.17	20.90
BARCLAYS BANK PLC 050724 OISEST 0.13	EUR	15,000,000	15,145,191.57	1.30
BARCLAYS BANK PLC 060824 OISEST 0.12	EUR	10,000,000	10,062,182.00	0.86
BARCLAYS BANK PLC 190824 OISEST 0.12	EUR	20,000,000	20,098,731.03	1.73
BARCLAYS BANK PLC 270824 OISEST 0.12	EUR	2,500,000	2,509,545.67	0.22
BNP PARIBAS 070824 OISEST 0.08	EUR	30,000,000	30,179,769.21	2.59
BNP PARIBAS 160824 OISEST 0.08	EUR	15,000,000	15,075,372.53	1.29
CRCAM BRIE PICARDIE 220824 OISEST 0.12	EUR	20,000,000	20,087,881.34	1.72
CRCAM NORMANDIE SEINE 260724 OISEST 0.13	EUR	20,000,000	20,146,882.59	1.73
INTESA SANPAOLO BANK LUXEMBOURG 070824 FIX 3.88	EUR	25,000,000	24,904,817.00	2.14
INTESA SANPAOLO BANK LUXEMBOURG 160824 F	EUR	20,000,000	19,905,180.89	1.71
LA BANQUE POSTALE 250724 OISEST 0.06	EUR	45,000,000	45,329,537.40	3.88
LCL CREDIT LYONNAIS 160824 OISEST 0.12	EUR	20,000,000	20,101,357.94	1.73
Distribution of basic food items			19,873,229.10	1.71
CARREFOUR S A 300824 FIX 3.85	EUR	20,000,000	19,873,229.10	1.71
Specialised distribution			9,985,800.19	0.86
ARVAL SERVICE LEASE SA 150724 FIX 3.99	EUR	10,000,000	9,985,800.19	0.86
Energy equipment and services			6,498,494.56	0.56
UNIPER SE 030724 FIX 4.19	EUR	6,500,000	6,498,494.56	0.56
Electrical equipment			8,919,293.64	0.77
SCHNEIDER ELECTRIC SE 260924 FIX 3.735	EUR	9,000,000	8,919,293.64	0.77

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Inventory of balance sheet items

Breakdown of securities by business sector (*)	Currency	Number or nominal quantity	Current value	% of net assets
Electronic equipment and devices			14,954,448.82	1.28
IBERDROLA INTERNATIONAL BV 300724 FIX 3.895	EUR	15,000,000	14,954,448.82	1.28
Software			9,978,207.98	0.86
JOHNSON CONTROLS INTERNATIONAL 220724	EUR	5,000,000	4,989,103.99	0.43
JOHNSON CONTROLS INTERNATIONAL PLC 22072	EUR	5,000,000	4,989,103.99	0.43
Food items			29,738,092.12	2.55
DANONE SA 170924 FIX 3.755	EUR	10,000,000	9,918,825.62	0.85
DANONE SA 260924 FIX 3.75	EUR	20,000,000	19,819,266.50	1.70
Utilities			52,188,653.90	4.48
ENGIE SA 110724 OISEST 0.11	EUR	12,000,000	12,107,412.87	1.04
ENGIE SA 150724 OISEST 0.11	EUR	5,000,000	5,042,521.27	0.43
ENGIE SA 160824 OISEST 0.09	EUR	10,000,000	10,049,620.96	0.86
ENGIE SA 300724 OISEST 0.1	EUR	5,000,000	5,033,958.60	0.43
VEOLIA ENVIRONNEMENT 110724 FIX 3.965	EUR	5,000,000	4,994,719.63	0.43
VEOLIA ENVIRONNEMENT 260724 FIX 3.935	EUR	15,000,000	14,960,420.57	1.29
Diversified financial services			56,040,403.30	4.81
CA CONSUMER FINANCE 290724 OISEST 0.13	EUR	26,000,000	26,182,293.93	2.25
ENEL FINANCE INTERNATIONAL NV 290724 FIX	EUR	20,000,000	19,939,098.30	1.71
KERING FINANCE 170924 FIX 3.795	EUR	10,000,000	9,919,011.07	0.85
Textiles, apparel and luxury goods			4,998,488.05	0.43
LVMH FINANCE BELGIQUE SA 040724 FIX 3.88	EUR	5,000,000	4,998,488.05	0.43
UCI SECURITIES			106,290,562.00	9.12
UCITS			106,290,562.00	9.12
Collective management			106,290,562.00	9.12
AMUNDI EURO LIQUIDITY SHORT TERM SRI PART Z C	EUR	520	54,672,462.00	4.69
BFT FRANCE MONETAIRE COURT TERME ISR I2 C	EUR	5,000	51,618,100.00	4.43
FINANCIAL SECURITIES BORROWED UNDER A REPURCHASE AGREEMENT			203,992,470.80	17.51
Bonds and similar securities traded on a regulated or similar market			193,993,409.30	16.65
Utilities			193,993,409.30	16.65
ITALIE 0% 01/02/2033	EUR	2,765,000	1,999,648.00	0.17
ITALY 0% 01/11/2030	EUR	2,512,000	1,999,552.00	0.17
ITALY BUONI POLIENNALI DEL TESORO 0.65% 15-05-26	EUR	1,714,000	1,999,268.92	0.17
ITALY BUONI POLIENNALI DEL TESORO 2.4% 15-05-39	EUR	66,966,000	69,999,559.80	6.01
ITALY BUONI POLIENNALI DEL TESORO 3.85% 01-07-34	EUR	1,983,000	1,999,458.90	0.17
ITALY BUONI POLIENNALI DEL TESORO 4.0% 30-04-35	EUR	99,285,000	99,999,852.00	8.60
ITALY BUONI POLIENNALI DEL TESORO 4.15% 01-10-39	EUR	1,990,000	1,999,751.00	0.17
ITALY CERT DI CREDITO DEL TESOROCCT E6R+1.05% 15-04-32	EUR	1,988,000	1,999,331.60	0.17

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Inventory of balance sheet items

Breakdown of securities by business sector (*)	Currency	Number or nominal quantity	Current value	% of net assets
SPAIN GOVERNMENT BOND 0.8% 30-07-29	EUR	2,223,000	1,999,143.90	0.17
SPAIN GOVERNMENT BOND 1.9% 31-10-52	EUR	2,949,000	1,999,716.90	0.17
SPAIN GOVERNMENT BOND 3.25% 30-04-34	EUR	2,011,000	1,999,135.10	0.17
SPAIN GOVERNMENT BOND 3.45% 30-07-43	EUR	2,034,000	1,999,625.40	0.17
SPAIN GOVERNMENT BOND 4.0% 31-10-54	EUR	1,955,000	1,999,965.00	0.17
SPAIN IL BOND 0.65% 30-11-27	EUR	1,624,000	1,999,400.78	0.17
Debt securities traded on a regulated or similar market			9,999,061.50	0.86
Business services			9,999,061.50	0.86
ITAL BUON ORDI DEL ZCP 14-05-25	EUR	10,303,000	9,999,061.50	0.86
INDEMNITIES ON SECURITIES BORROWED UNDER A REPURCHASE AGREEMENT			199,001.89	0.02
Total			939,687,210.32	80.67

(*) The business sector is the main activity of the issuer of the financial instrument; it comes from reputable, internationally recognised sources (predominantly GICS and NACE).

Inventory of foreign-exchange forward transactions

Transaction type	Current value presented in the balance sheet		Exposure amount (*)			
	Assets	Liabilities	Foreign currency receivables (+)		Foreign currency payables (-)	
			Currency	Amount (*)	Currency	Amount (*)
Total						

(*) Amount established based on the provisions of regulations relating to presenting exposures expressed in the accounting currency.

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Inventory of forward financial instruments

Inventory of forward financial instruments - equities

Commitment type	Number or nominal quantity	Current value presented in the balance sheet		Exposure amount (*)
		Assets	Liabilities	+/-
1. Futures				
Subtotal 1.				
2. Options				
Subtotal 2.				
3. Swaps				
Subtotal 3.				
4. Other instruments				
Subtotal 4.				
Total				

(*) Amount established based on the provisions of regulations relating to presenting exposures.

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Inventory of forward financial instruments - interest rates

Commitment type	Number or nominal quantity	Current value presented in the balance sheet		Exposure amount (*)
		Assets	Liabilities	+/-
1. Futures				
Subtotal 1.				
2. Options				
Subtotal 2.				
3. Swaps				
OISEST/0.0/FIX/3.647	8,914,907		-228.38	
OISEST/0.0/FIX/3.648	19,810,152		-582.82	
OISEST/0.0/FIX/3.65	6,494,708	15.61		
OISEST/0.0/FIX/3.665	9,903,948		-493.42	
OISEST/0.0/FIX/3.666	9,904,950		-518.62	
OISEST/0.0/FIX/3.669	13,000,000		-133.13	
OISEST/0.0/FIX/3.702	19,807,237		-521.31	
OISEST/0.0/FIX/3.728	19,868,772		-470.23	
OISEST/0.0/FIX/3.741	19,805,139		-253.98	
OISEST/0.0/FIX/3.771	24,754,544		-491.11	
OISEST/0.0/FIX/3.797	14,858,530		-592.23	
OISEST/0.0/FIX/3.81	4,973,733		-28.79	
OISEST/0.0/FIX/3.816	14,852,267		-687.15	
OISEST/0.0/FIX/3.826	4,949,578		-195.62	
OISEST/0.0/FIX/3.826	4,949,578		-195.62	
OISEST/0.0/FIX/3.846	4,950,384		-34.13	
OISEST/0.0/FIX/3.848	9,900,148		-408.43	
Subtotal 3.		15.61	-5,834.97	
4. Other instruments				
Subtotal 4.				
Total		15.61	-5,834.97	

(*) Amount established based on the provisions of regulations relating to presenting exposures.

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Inventory of forward financial instruments - foreign exchange

Commitment type	Number or nominal quantity	Current value presented in the balance sheet		Exposure amount (*)
		Assets	Liabilities	+/-
1. Futures				
Subtotal 1.				
2. Options				
Subtotal 2.				
3. Swaps				
Subtotal 3.				
4. Other instruments				
Subtotal 4.				
Total				

(*) Amount established based on the provisions of regulations relating to presenting exposures.

Inventory of forward financial instruments - credit risk

Commitment type	Number or nominal quantity	Current value presented in the balance sheet		Exposure amount (*)
		Assets	Liabilities	+/-
1. Futures				
Subtotal 1.				
2. Options				
Subtotal 2.				
3. Swaps				
Subtotal 3.				
4. Other instruments				
Subtotal 4.				
Total				

(*) Amount established based on the provisions of regulations relating to presenting exposures.

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Inventory of forward financial instruments - other exposures

Commitment type	Number or nominal quantity	Current value presented in the balance sheet		Exposure amount (*)
		Assets	Liabilities	+/-
1. Futures				
Subtotal 1.				
2. Options				
Subtotal 2.				
3. Swaps				
Subtotal 3.				
4. Other instruments				
Subtotal 4.				
Total				

(*) Amount established based on the provisions of regulations relating to presenting exposures.

Inventory of forward financial instruments or foreign-exchange forward transactions used for hedging a unit class

This section is not relevant for the UCI under review.

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Inventory summary

	Current value presented in the balance sheet
Total inventory of eligible assets and liabilities (excluding forward financial instruments)	939,687,210.32
Inventory of forward financial instruments (excluding forward financial instruments used for hedging issued units):	
Total foreign-exchange forward transactions	
Total forward financial instruments - equities	
Total forward financial instruments - interest rates	-5,819.36
Total forward financial instruments - foreign exchange	
Total forward financial instruments - credit	
Total forward financial instruments - other exposures	
Inventory of forward financial instruments used for hedging issued units	
Other assets (+)	225,412,970.20
Other liabilities (-)	-182,373.07
Financing liabilities (-)	
Total = net assets	1,164,911,988.09

Unit name	Unit currency	Number of units	Net asset value
CPR CASH I unit	EUR	51.340	11,647,080.11
CPR CASH P unit	EUR	24,304	23,199.50
CPR CASH-TRESO FLUX unit	EUR	14,855	209.364