



INNOVATING  
FOR  
PERFORMANCE

90, BOULEVARD PASTEUR  
CS 61595  
75730 PARIS CEDEX 15

T +33 1 53 15 70 00

W [WWW.CPR-AM.COM](http://WWW.CPR-AM.COM)

## CPR EUROGOV+ MT

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

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HALF-YEARLY REPORT  
FINANCIAL YEAR ENDED ON 31  
DECEMBER 2019

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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 Monetary and Financial Code.	8,150,129.44
b) Bank assets	26,000.82
c) Other assets held by the UCI	59,665.56
d) Sum of assets held by the UCI (lines a+b+c)	8,235,795.82
e) Liabilities	-18,813.87
f) Net assets (line d+e = net assets of the UCI)	8,216,981.95

\* 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 EuroGov+ MT P	C	8,216,874.15	16,309.522	503.80
CPR EuroGov+ MT I	C	107.80	0.001	107,800.00

## 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 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.	99.19	98.96
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.		
D) Newly-issued financial instruments listed under paragraph 4 of article R.214-11 of the French Monetary and Financial Code.		
E) Other assets.	0.54	0.54

\* 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 currency

Securities	Currency	Amount (EUR)	Percentage of net assets *	Total percentage of assets **
Euro	EUR	8,150,129.44	99.19	98.96
TOTAL		8,150,129.44	99.19	98.96

\* 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 **
Germany	23.67	23.62
Italy	21.19	21.15
France	16.99	16.95
Spain	14.15	14.12
Portugal	6.22	6.21
Netherlands	5.89	5.87
Belgium	3.88	3.87
Austria	3.73	3.72
Ireland	1.77	1.77
Finland	1.70	1.69
TOTAL	99.19	98.96

\* 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	0.54	0.54
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 funds aimed at professionals and equivalent other EU Member States and non-listed securitisation organisations		
Other non-European organisations		
<b>Other Assets</b>		
Others		
<b>TOTAL</b>	<b>0.54</b>	<b>0.54</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 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.	8,754,616.90	14,048,468.39
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.		
D) Newly-issued financial instruments listed under paragraph 4 of article R.214-11 of the French Monetary and Financial Code.		
E) Other assets.	1,652,589.88	2,009,404.45

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

Over the course of the financial year, the UCI did not carry out any operation covered by the SFTR regulations.



## Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of net assets
<b>Bonds and related securities</b>				
<b>Bonds and related securities traded on a regulated or related market</b>				
<b>GERMANY</b>				
GERMANY 1.0% 15-08-25	EUR	1,791,300	1,945,048.16	23.66
<b>TOTAL GERMANY</b>			<b>1,945,048.16</b>	<b>23.66</b>
<b>AUSTRIA</b>				
AUSTRIA GOVERNMENT BONDT 0.0% 15-07-24	EUR	301,000	306,246.43	3.73
<b>TOTAL AUSTRIA</b>			<b>306,246.43</b>	<b>3.73</b>
<b>BELGIUM</b>				
BELGIUM GOVERNMENT BOND 0.5% 22-10-24	EUR	50,000	52,054.31	0.63
BGB 2.6 06/22/24	EUR	232,000	266,389.21	3.25
<b>TOTAL BELGIUM</b>			<b>318,443.52</b>	<b>3.88</b>
<b>SPAIN</b>				
ESPAGNE 4.8%08-24	EUR	534,000	665,200.21	8.09
SPAIN GOVERNMENT BOND 0.25% 30-07-24	EUR	53,000	53,866.38	0.66
SPGB 2 3/4 10/31/24	EUR	210,000	239,584.45	2.91
SPGB 3.8 04/30/24	EUR	171,000	204,270.13	2.49
<b>TOTAL SPAIN</b>			<b>1,162,921.17</b>	<b>14.15</b>
<b>FINLAND</b>				
RFGB 0 09/15/24	EUR	137,000	139,337.22	1.70
<b>TOTAL FINLAND</b>			<b>139,337.22</b>	<b>1.70</b>
<b>FRANCE</b>				
FRANCE 1.75% 25-11-24	EUR	1,262,100	1,396,004.15	16.99
<b>TOTAL FRANCE</b>			<b>1,396,004.15</b>	<b>16.99</b>
<b>IRELAND</b>				
IRLANDE 3.40% 03/24	EUR	123,100	145,832.15	1.77
<b>TOTAL IRELAND</b>			<b>145,832.15</b>	<b>1.77</b>
<b>ITALY</b>				
BUONI 3.75% 01/09/2024	EUR	220,000	254,805.25	3.10
ITALIE 2.5% 01-12-24	EUR	743,000	811,269.94	9.87
ITALY BUONI POLIENNALI DEL TESORO 1.75% 01-07-24	EUR	636,000	675,408.13	8.22
<b>TOTAL ITALY</b>			<b>1,741,483.32</b>	<b>21.19</b>
<b>NETHERLANDS</b>				
NETHER 0 01/15/24	EUR	392,000	399,536.20	4.87
NETHER 2 07/15/24	EUR	75,000	84,052.50	1.02
<b>TOTAL NETHERLANDS</b>			<b>483,588.70</b>	<b>5.89</b>

## Details of securities portfolio in EUR

Name of security	Currency	No. or nominal qty	Current value	% of net assets
<b>PORTUGAL</b>				
PGB 5.65% 02/15/24	EUR	397,000	511,224.62	6.22
<b>TOTAL PORTUGAL</b>			<b>511,224.62</b>	<b>6.22</b>
<b>TOTAL Bonds and related securities traded on regulated or related markets</b>			<b>8,150,129.44</b>	<b>99.18</b>
<b>TOTAL Bonds and related securities</b>			<b>8,150,129.44</b>	<b>99.18</b>
<b>Undertakings for collective investment</b>				
<b>UCITS and AIFs generally intended for non-professionals and equivalent in other countries</b>				
<b>FRANCE</b>				
CPR CASH P SICAV	EUR	2	44,605.86	0.54
<b>TOTAL FRANCE</b>			<b>44,605.86</b>	<b>0.54</b>
<b>TOTAL UCITS and AIFs generally intended for non-professionals and equivalent in other countries</b>			<b>44,605.86</b>	<b>0.54</b>
<b>TOTAL Undertakings for collective investment</b>			<b>44,605.86</b>	<b>0.54</b>
<b>Futures</b>				
<b>Fixed-term commitments</b>				
<b>Fixed-term commitments on a regulated or related market</b>				
XEUR FGBM BOB 0320	EUR	-10	3,900.00	0.05
<b>TOTAL Fixed-term commitments on a regulated market</b>			<b>3,900.00</b>	<b>0.05</b>
<b>TOTAL Fixed-term commitments</b>			<b>3,900.00</b>	<b>0.05</b>
<b>TOTAL Futures</b>			<b>3,900.00</b>	<b>0.05</b>
<b>Margin call</b>				
C.A. Indo margin calls in euros	EUR	-3,900	-3,900.00	-0.05
<b>TOTAL Margin call</b>			<b>-3,900.00</b>	<b>-0.05</b>
<b>Receivables</b>			<b>11,159.70</b>	<b>0.14</b>
<b>Debts</b>			<b>-14,913.87</b>	<b>-0.18</b>
<b>Financial accounts</b>			<b>26,000.82</b>	<b>0.32</b>
<b>Net assets</b>			<b>8,216,981.95</b>	<b>100.00</b>