

**Unaudited semi-annual report  
as at 30th June 2023**

# **HALLEY SICAV**

Société d'Investissement à Capital Variable  
Luxembourg

R.C.S. Luxembourg B168353

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# HALLEY SICAV

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# HALLEY SICAV

## Organisation

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### Registered Office

4, Rue Jean Monnet  
L-2180 LUXEMBOURG

### Board of Directors

#### Directors

Philippe ESSER  
Director  
ANDBANK ASSET MANAGEMENT LUXEMBOURG

Hugh HUNTER  
Independent Director

Alain LEONARD  
Director  
ANDBANK ASSET MANAGEMENT LUXEMBOURG

### Management Company, Distributor, Domiciliary and Corporate Agent

ANDBANK ASSET MANAGEMENT LUXEMBOURG  
4, Rue Jean Monnet  
L-2180 LUXEMBOURG

### Board of Directors of the Management Company

#### Chairman

César Ramon VALCARCEL FERNANDEZ DE LA RIVA  
Independent Director  
SPAIN

#### Directors

Ivan BAILE SANTOLARIA  
Financial Risk Control  
ANDBANK GROUP  
ANDORRA

Philippe ESSER  
Director  
ANDBANK ASSET MANAGEMENT LUXEMBOURG  
LUXEMBOURG

Alain LÉONARD  
Director  
ANDBANK ASSET MANAGEMENT LUXEMBOURG  
LUXEMBOURG

Ricardo RODRIGUEZ FERNANDEZ  
Managing Director  
ANDBANK ASSET MANAGEMENT LUXEMBOURG  
LUXEMBOURG

## HALLEY SICAV

### Organisation (continued)

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**Conducting Officers of the Management Company**

Oriol PANISELLO ROSELLO  
Conducting Officer  
ANDBANK ASSET MANAGEMENT LUXEMBOURG  
LUXEMBOURG  
(since 3rd February 2023)

Severino PONS  
Conducting Officer  
ANDBANK ASSET MANAGEMENT LUXEMBOURG  
LUXEMBOURG

Martin WIENZEK  
Conducting Officer  
ANDBANK ASSET MANAGEMENT LUXEMBOURG  
LUXEMBOURG

**Administration Agent,  
Registrar and Transfer Agent**

Ul efa S.A.  
(formerly EUROPEAN FUND ADMINISTRATION S.A.)  
2, Rue d'Alsace  
L-1122 LUXEMBOURG

**Depositary and Paying Agent**

QUINTET PRIVATE BANK (EUROPE) S.A.  
43, Boulevard Royal  
L-2955 LUXEMBOURG

**Cabinet de révision agréé**

DELOITTE Audit  
Société à responsabilité limitée  
20, Boulevard de Kockelscheuer  
L-1821 LUXEMBOURG

**Investment Manager for the Sub-Funds:  
- HALLEY SICAV - LA PLETA  
- HALLEY SICAV - INTERNATIONAL  
DIVERSIFIED PORTFOLIO**

ANDORA GESTIO AGRICAL REIG, SAU, SGOIC,  
Manuel Cerqueda i Escaler 3-5  
AD700 Escaldes-Engordany  
ANDORRA

**Investment Advisor for the Sub-Fund :  
HALLEY SICAV - ALINEA GLOBAL**

AMCHOR INVESTMENT STRATEGIES, S.G.I.I.C, S.A.  
(formerly MCH INVESTMENT STRATEGIES, AV, S.A.)  
C/ Velázquez 166  
28002 MADRID  
SPAIN

# HALLEY SICAV

## Combined statement of net assets (in EUR) as at 30th June 2023

<b>Assets</b>	
Securities portfolio at market value	33,431,364.88
Cash at banks	2,302,068.81
Other liquid assets	313,154.25
Formation expenses, net	15,570.10
Receivable on sales of securities	32,465.34
Income receivable on portfolio	93,347.08
Prepaid expenses	9,185.93
	<hr/>
Total assets	36,197,156.39
	<hr/>
<b>Liabilities</b>	
Bank overdrafts	24.15
Other liquid liabilities	55.89
Bank interest payable	1.09
Unrealised loss on futures contracts	59,061.16
Expenses payable	145,966.66
	<hr/>
Total liabilities	205,108.95
	<hr/>
Net assets at the end of the period	35,992,047.44
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The accompanying notes are an integral part of these financial statements.

# HALLEY SICAV - ALINEA GLOBAL

## Statement of net assets (in EUR)

as at 30th June 2023

### Assets

Securities portfolio at market value	12,100,845.31
Cash at banks	90,527.81
Other liquid assets	313,154.25
Income receivable on portfolio	66,868.76
Prepaid expenses	3,413.65
Total assets	12,574,809.78

### Liabilities

Bank overdrafts	9.85
Other liquid liabilities	7.49
Bank interest payable	1.09
Unrealised loss on futures contracts	59,061.16
Expenses payable	105,103.74
Total liabilities	164,183.33

Net assets at the end of the period 12,410,626.45

### Breakdown of net assets per share class

Share class	Number of shares	Currency of share class	NAV per share in currency of share class	Net assets per share class (in EUR)
A	72,741.677	EUR	90.53	6,585,043.85
B	32,499.835	EUR	87.59	2,846,537.38
C	2,066.756	EUR	94.85	196,032.84
I	28,943.183	EUR	96.15	2,783,012.38
				12,410,626.45

The accompanying notes are an integral part of these financial statements.

# HALLEY SICAV - ALINEA GLOBAL

## Statistical information (in EUR)

as at 30th June 2023

Total net assets	Currency	31.12.2021	31.12.2022	30.06.2023
	EUR	9,253,789.24	12,121,391.57	12,410,626.45

Net asset value per share class	Currency	31.12.2021	31.12.2022	30.06.2023
A	EUR	75.05	85.75	90.53
B	EUR	72.79	82.93	87.59
C	EUR	78.31	89.93	94.85
I	EUR	79.36	91.17	96.15

Number of shares	outstanding at the beginning of the period	issued	redeemed	outstanding at the end of the period
A	73,080.083	-	-338.406	72,741.677
B	36,614.613	2,296.838	-6,411.616	32,499.835
C	2,066.756	-	-	2,066.756
I	28,874.673	68.510	-	28,943.183



# HALLEY SICAV - ALINEA GLOBAL

## Statement of investments and other net assets (in EUR) as at 30th June 2023

Currency	Number/ nominal value	Description	Cost	Market value	% of total net assets *
<b>Investments in securities</b>					
<b>Transferable securities admitted to an official stock exchange listing</b>					
<b>Shares</b>					
EUR	4,459	Accor SA	115,598.66	151,695.18	1.22
EUR	513	Air Liquide SA	58,164.46	84,234.60	0.68
EUR	1,820	ArcelorMittal SA Reg S	39,374.92	45,372.60	0.37
EUR	215	ASML Holding NV	110,278.06	142,545.00	1.15
EUR	4,032	Axa SA	95,178.25	108,964.80	0.88
EUR	26,415	Banco Bilbao Vizcaya Argent SA Reg	144,924.58	185,750.28	1.50
EUR	68,075	Banco Santander Reg SA	245,929.91	230,433.88	1.86
EUR	7,605	Bankinter SA Reg	40,719.90	42,816.15	0.35
EUR	1,610	Bayer AG Reg	154,297.96	81,578.70	0.66
EUR	1,276	Bayerische Motorenwerke AG	111,523.00	143,575.52	1.16
EUR	2,995	BNP Paribas SA A	156,416.06	172,871.40	1.39
EUR	5,864	Carrefour SA	136,096.70	101,769.72	0.82
EUR	2,016	Cie de Saint-Gobain SA	96,664.37	112,351.68	0.91
EUR	6,371	CNH Industrial NV	57,871.06	84,129.06	0.68
EUR	2,299	Corticeira Amorim SGPS SA Reg	24,070.40	22,231.33	0.18
EUR	14,167	Crédit Agricole SA	150,960.45	154,023.62	1.24
EUR	1,962	Daimler Truck Holding AG	57,523.89	64,746.00	0.52
EUR	9,363	Engie SA	101,541.84	142,579.76	1.15
EUR	3,828	Erste Group Bank AG	119,675.57	122,840.52	0.99
EUR	5,341	Industria de Diseno Textil SA	133,767.53	189,391.86	1.53
EUR	3,529	Infineon Technologies AG Reg	102,193.14	133,343.27	1.07
EUR	16,633	ING Groep NV	179,678.85	205,217.95	1.65
EUR	75,053	Intesa Sanpaolo SpA	173,960.42	180,127.20	1.45
EUR	58,196	Intl Consolidated Air Gr SA	178,456.05	109,815.85	0.88
EUR	1,710	Iveco Group NV	9,767.09	14,110.92	0.11
EUR	2,395	Kion Group AG	133,287.00	88,279.70	0.71
EUR	2,078	Maisons du Monde SA	26,703.38	19,159.16	0.15
EUR	15,209	Melia Hotels Intl SA	97,262.21	96,577.15	0.78
EUR	1,454	Mercedes-Benz Group AG Reg	82,345.13	107,116.18	0.86
EUR	4,150	Michelin SA	117,437.13	112,299.00	0.90
EUR	1,597	Publicis Groupe SA	96,159.95	117,379.50	0.95
EUR	4,435	Renault SA	204,263.69	171,102.30	1.38
EUR	16,559	Schaeffler AG Pref	188,026.54	93,475.56	0.75
EUR	714	Schneider Electric SE	81,305.08	118,852.44	0.96
EUR	831	Siemens AG Reg	88,329.47	126,760.74	1.02
EUR	5,935	Société Générale SA	145,194.49	141,253.00	1.14
EUR	5,581	Spie SAS	107,581.51	165,197.60	1.33
EUR	7,977	Unicredit SpA Reg	95,370.97	169,630.91	1.37
			<b>4,257,899.67</b>	<b>4,553,600.09</b>	<b>36.70</b>
KRW	409	Hyundai Motor Co Ltd	50,112.63	58,757.49	0.47
KRW	147	LG Chem Ltd	51,243.00	68,212.36	0.55
KRW	245	Posco	51,862.41	66,132.92	0.53
			<b>153,218.04</b>	<b>193,102.77</b>	<b>1.55</b>
NOK	4,707	DNB Bank ASA	75,914.64	80,829.13	0.65
NOK	2,988	Hexagon Composites ASA Reg	10,192.00	6,958.97	0.06
NOK	983	Yara Intl ASA	43,815.84	31,876.38	0.26
			<b>129,922.48</b>	<b>119,664.48</b>	<b>0.97</b>
SEK	32,838	Attendo AB	164,794.09	88,020.15	0.71
SEK	8,096	Telefon AB LM Ericsson B	66,028.70	40,112.16	0.32
			<b>230,822.79</b>	<b>128,132.31</b>	<b>1.03</b>
			<b>4,771,862.98</b>	<b>4,994,499.65</b>	<b>40.25</b>
<b>Total shares</b>					
<b>Bonds</b>					
AUD	390,000	Australia 2.75% Ser 137 12/21.04.24	240,015.66	234,973.09	1.89

\* Minor differences may arise due to rounding in the calculation of percentages.

The accompanying notes are an integral part of these financial statements.

# HALLEY SICAV - ALINEA GLOBAL

## Statement of investments and other net assets (in EUR) (continued) as at 30th June 2023

Currency	Number/ nominal value	Description	Cost	Market value	% of total net assets *
BRL	2,500,000	IBRD 5% EMTN Ser 101279 21/22.01.26	383,346.48	435,474.24	3.51
EUR	200,000	Accor SA REV Reg S Sen 15/17.09.23	206,778.00	199,807.00	1.61
EUR	200,000	Adidas AG 0.05% Conv Sen Reg S 18/12.09.23	207,700.00	198,349.00	1.60
EUR	200,000	ALD SA 0.375% EMTN 20/19.10.23	196,612.00	197,974.00	1.60
EUR	200,000	Bank of America Corp FRN EMTN 21/22.09.26	201,480.00	199,524.00	1.61
EUR	200,000	Bankinter SA 0.875% EMTN 19/08.07.26	179,596.00	179,112.00	1.44
EUR	200,000	Bayer AG 0.375% 20/06.07.24	197,602.00	192,573.00	1.55
EUR	200,000	BNP Paribas SA 2.875% EMTN Reg S Sub 16/01.10.26	199,586.00	190,549.00	1.54
EUR	300,000	Deutsche Lufthansa AG 1.625% EMTN 21/16.11.23	294,420.00	296,968.50	2.39
EUR	400,000	European Union 0% EMTN Ser 8 20/04.07.35	269,612.00	276,498.00	2.23
EUR	200,000	Ford Motor Cred Co LLC FRN EMTN Sen 18/15.11.23	196,104.00	199,771.00	1.61
EUR	200,000	General Motors Financial Co 0.85% Ser 2020-1 20/26.02.26	181,714.00	182,424.00	1.47
EUR	100,000	Gestamp Automocion 3.25% EMTN Sen Reg S 18/30.04.26	96,500.00	96,007.50	0.77
EUR	200,000	Goldman Sachs Group Inc FRN EMTN 22/07.02.25	201,060.00	200,808.00	1.62
EUR	200,000	Intesa Sanpaolo SpA 3.928% EMTN Ser 785 Sub 14/15.09.26	202,700.00	195,546.00	1.58
EUR	200,000	Intl Consolidated Air Gr SA 2.75% 21/25.03.25	175,650.00	192,903.00	1.55
EUR	350,000	Mercedes Benz Intl Fin BV 0.25% EMTN Sen 19/06.11.23	342,650.00	345,805.25	2.79
EUR	300,000	Renault SA 1.125% Sen 19/04.10.27	247,788.00	252,516.00	2.03
EUR	200,000	Schaeffler AG 2.75% EMTN Sen 20/12.10.25	190,500.00	192,103.00	1.55
EUR	200,000	Société Générale SA FRN EMTN 05/18.08.25	191,917.03	190,852.47	1.54
EUR	100,000	Valeo SA 1.5% EMTN Sen 18/18.06.25	96,800.00	94,889.00	0.76
EUR	200,000	Volkswagen Intl Finance NV FRN Sen Reg S 18/16.11.24	206,500.00	202,873.00	1.63
			4,283,269.03	4,277,852.72	34.47
GBP	360,000	United Kingdom 0.625% Sen Reg S 19/07.06.25	380,606.27	384,341.31	3.10
IDR	4,000,000,000	EBRD 4.6% EMTN 20/09.12.25	231,529.87	237,369.25	1.91
MXN	76,000	Mexico 8% 19/05.09.24	351,612.67	393,493.30	3.17
NOK	3,000,000	EIB 1.5% EMTN Ser 2273/0100 Sen Reg S 17/26.01.24	260,439.36	252,310.67	2.03
NZD	900,000	New Zealand 0.5% Ser GB0524 20/15.05.24	491,404.58	484,603.09	3.90
<b>Total bonds</b>			<b>6,622,223.92</b>	<b>6,700,417.67</b>	<b>53.98</b>
<b><u>Transferable securities dealt in on another regulated market</u></b>					
<b>Bonds</b>					
EUR	100,000	Banco Santander SA FRN EMTN 17/11.05.24	101,308.00	100,473.00	0.81
USD	150,000	Boeing Co 2.196% 21/04.02.26	126,793.21	126,185.61	1.02
<b>Total bonds</b>			<b>228,101.21</b>	<b>226,658.61</b>	<b>1.83</b>
<b><u>Other transferable securities</u></b>					
<b>Shares</b>					
EUR	3,019	Let's Gowex SA	53,171.30	0.00	0.00
<b>Total shares</b>			<b>53,171.30</b>	<b>0.00</b>	<b>0.00</b>
<b><u>Open-ended investment funds</u></b>					
<b>Tracker funds (UCITS)</b>					
EUR	2,288	iShares III Plc Em Asia Local Govt Bd UCITS ETF Dist	182,611.92	179,269.38	1.44
<b>Total tracker funds (UCITS)</b>			<b>182,611.92</b>	<b>179,269.38</b>	<b>1.44</b>
<b>Total investments in securities</b>			<b>11,857,971.33</b>	<b>12,100,845.31</b>	<b>97.50</b>
<b>Cash at banks</b>				<b>90,527.81</b>	<b>0.73</b>
<b>Bank overdrafts</b>				<b>-9.85</b>	<b>0.00</b>

\* Minor differences may arise due to rounding in the calculation of percentages.

The accompanying notes are an integral part of these financial statements.

## HALLEY SICAV - ALINEA GLOBAL

### Statement of investments and other net assets (in EUR) (continued) as at 30th June 2023

Currency	Number/ nominal value	Description	Cost	Market value	% of total net assets *
		Other net assets/(liabilities)		219,263.18	1.77
		Total		<u>12,410,626.45</u>	<u>100.00</u>

\* Minor differences may arise due to rounding in the calculation of percentages.

The accompanying notes are an integral part of these financial statements.

## HALLEY SICAV - ALINEA GLOBAL

### Industrial and geographical classification of investments as at 30th June 2023

#### Industrial classification

(in percentage of net assets)

Financials	32.11 %
Cyclical consumer goods	18.47 %
Industrials	12.72 %
Countries and governments	12.06 %
International institutions	9.68 %
Technologies	3.25 %
Raw materials	2.57 %
Healthcare	2.21 %
Non-cyclical consumer goods	1.84 %
Investment funds	1.44 %
Utilities	1.15 %
Total	<u>97.50 %</u>

#### Geographical classification

(by domicile of the issuer)  
(in percentage of net assets)

France	24.18 %
Germany	13.84 %
Spain	11.47 %
United States of America	10.84 %
The Netherlands	7.90 %
United Kingdom	5.01 %
Italy	4.51 %
New Zealand	3.90 %
Mexico	3.17 %
Luxembourg	2.40 %
Belgium	2.23 %
Australia	1.89 %
South Korea	1.55 %
Ireland	1.44 %
Sweden	1.03 %
Austria	0.99 %
Norway	0.97 %
Portugal	0.18 %
Total	<u>97.50 %</u>

# HALLEY SICAV - ALINEA GLOBAL

## Statement of changes in investments from 1st January 2023 to 30th June 2023

Currency	Description	Purchases	Sales
<b><u>Shares</u></b>			
AUD	Fortescue Metals Group Ltd	0	5,398
DKK	Danske Bank A/S	0	4,634
EUR	Bankinter SA Reg	0	13,434
EUR	CNH Industrial NV	0	2,349
EUR	Infineon Technologies AG Reg	1,523	0
EUR	Kion Group AG	1,045	0
EUR	Linea Directa Aseguradora SA	0	21,597
EUR	Unicredit SpA Reg	0	6,322
NOK	Mowi ASA Reg	0	1,996
<b><u>Bonds</u></b>			
AUD	Australia 2.75% Ser 137 12/21.04.24	390,000	0
BRL	IBRD 5% EMTN Ser 101279 21/22.01.26	2,500,000	0
EUR	Bankinter SA 0.875% EMTN 19/08.07.26	200,000	0
EUR	European Union 0% 23/07.07.23	800,000	800,000
EUR	European Union 0% EMTN Ser 8 20/04.07.35	400,000	0
EUR	Forvia SE 2.375% Sen Reg S 19/15.06.27	0	200,000
EUR	General Motors Financial Co 0.85% Ser 2020-1 20/26.02.26	200,000	0
EUR	Leaseplan Corp NV 0.125% EMTN 19/13.09.23	0	300,000
EUR	Mc Donald's Corp 0.9% EMTN Sen Reg S 19/15.06.26	0	200,000
EUR	Nokia Corp 2.375% EMTN Sen Reg S 20/15.05.25	0	100,000
EUR	RCI Banque SA 0.5% EMTN Sen 16/15.09.23	0	200,000
EUR	Renault SA 1.125% Sen 19/04.10.27	300,000	0
EUR	Stellantis NV 2.75% Sen 20/15.05.26	0	200,000
GBP	United Kingdom 0.625% Sen Reg S 19/07.06.25	360,000	0
NOK	DNB Bank ASA FRN EMTN Ser DNBA63 18/13.03.28	0	3,000,000
NOK	EIB 1.5% EMTN Ser 2273/0100 Sen Reg S 17/26.01.24	3,000,000	0
PLN	Poland 2.25% Ser PS1024 19/25.10.24	0	1,200,000
<b><u>Options on futures</u></b>			
USD	S&P 500 E mini Future PUT 03/23 CME 3800	0	1
<b><u>Tracker funds (UCITS)</u></b>			
EUR	iShares II Plc USD High Yield Corp Bond UCITS ETF Dist	0	4,677

# HALLEY SICAV - INTERNATIONAL DIVERSIFIED PORTFOLIO

## Statement of net assets (in EUR)

as at 30th June 2023

### Assets

Securities portfolio at market value	5,952,004.62
Cash at banks	360,934.29
Formation expenses, net	7,137.59
Income receivable on portfolio	22,425.19
Prepaid expenses	2,890.37
Total assets	<u>6,345,392.06</u>

### Liabilities

Expenses payable	<u>18,281.82</u>
Total liabilities	<u>18,281.82</u>
Net assets at the end of the period	<u><u>6,327,110.24</u></u>

### Breakdown of net assets per share class

Share class	Number of shares	Currency of share class	NAV per share in currency of share class	Net assets per share class (in EUR)
R EUR	70,000,000	EUR	90.39	<u>6,327,110.24</u> <u><u>6,327,110.24</u></u>

The accompanying notes are an integral part of these financial statements.

## HALLEY SICAV - INTERNATIONAL DIVERSIFIED PORTFOLIO

### Statistical information (in EUR)

as at 30th June 2023

<b>Total net assets</b>	<b>Currency</b>	<b>31.12.2021</b>	<b>31.12.2022</b>	<b>30.06.2023</b>
	EUR	6,975,888.99	6,255,727.58	6,327,110.24

  

<b>Net asset value per share class</b>	<b>Currency</b>	<b>31.12.2021</b>	<b>31.12.2022</b>	<b>30.06.2023</b>
R EUR	EUR	99.66	89.37	90.39

  

<b>Number of shares</b>	<b>outstanding at the beginning of the period</b>	<b>issued</b>	<b>redeemed</b>	<b>outstanding at the end of the period</b>
R EUR	70,000.000	-	-	70,000.000

# HALLEY SICAV - INTERNATIONAL DIVERSIFIED PORTFOLIO

## Statement of investments and other net assets (in EUR) as at 30th June 2023

Currency	Number/ nominal value	Description	Cost	Market value	% of total net assets *
<b>Investments in securities</b>					
<b>Transferable securities admitted to an official stock exchange listing</b>					
<b>Shares</b>					
EUR	364	Danone	21,992.88	20,434.96	0.32
EUR	3,266	ENEL SpA	23,638.30	20,144.69	0.32
EUR	482	Unilever Plc Reg	21,767.12	22,996.22	0.36
EUR	600	Vonovia SE	29,700.00	10,737.00	0.17
			<hr/>	<hr/>	
			97,098.30	74,312.87	1.17
GBP	252	Croda International Plc Reg	24,929.65	16,521.81	0.26
GBP	271	Reckitt Benckiser Group Plc	19,137.94	18,670.72	0.29
			<hr/>	<hr/>	
			44,067.59	35,192.53	0.55
USD	70	Adobe Inc Reg	31,555.97	31,374.24	0.50
USD	290	Advanced Micro Devices Inc	31,104.91	30,278.55	0.48
USD	161	Electronic Arts Inc	19,167.20	19,139.96	0.30
USD	321	First Solar Inc	25,909.71	55,929.32	0.88
USD	331	Gilead Sciences Inc	18,405.15	23,382.37	0.37
USD	413	Johnson Controls Intl Plc	25,852.75	25,794.52	0.41
USD	1,860	Leonardo DRS Inc	24,958.04	29,562.24	0.47
USD	84	Microsoft Corp	21,365.54	26,219.40	0.41
USD	240	Nike Inc B	30,478.61	24,279.38	0.38
USD	145	NVIDIA Corp	30,871.26	56,221.72	0.89
USD	262	PayPal Holdings Inc	40,517.16	16,024.99	0.25
USD	206	The Walt Disney Co	30,325.60	16,857.64	0.27
			<hr/>	<hr/>	
			330,511.90	355,064.33	5.61
			<hr/>	<hr/>	
		<b>Total shares</b>	471,677.79	464,569.73	7.33
<b>Bonds</b>					
BRL	750,000	IBRD 5.75% EMTN Ser 101273 21/14.01.28	91,656.47	124,623.63	1.97
EUR	100,000	Airbus SE 2.125% EMTN Ser 5 14/29.10.29	93,128.00	92,453.00	1.46
EUR	150,000	Deutschland 2.2% Ser 187 23/13.04.28	148,351.50	147,461.25	2.33
EUR	125,000	Deutschland 2.5% 23/13.03.25	125,561.25	123,455.00	1.95
EUR	125,000	Deutschland 6.25% Ser 94 94/04.01.24	128,432.50	126,695.62	2.00
EUR	65,000	France 2.25% OAT 13/25.05.24	64,336.35	64,291.83	1.02
EUR	125,000	Italia 2.5% BTP Sen 14/01.12.24	124,232.50	122,840.00	1.94
EUR	100,000	Kering 3.25% EMTN 23/27.02.29	99,735.00	99,282.00	1.57
EUR	100,000	Microsoft Corp 3.125% Sen 13/06.12.28	102,042.00	100,479.50	1.59
EUR	100,000	Thales SA 0.75% EMTN Sen 18/23.01.25	95,202.20	94,889.50	1.50
EUR	100,000	United Parcel Serv Inc 1.625% 15/15.11.25	96,295.00	95,122.00	1.50
EUR	150,000	Wells Fargo & Co VAR EMTN 20/04.05.25	151,125.00	145,829.25	2.30
			<hr/>	<hr/>	
			1,228,441.30	1,212,798.95	19.16
USD	100,000	Royal Bank of Canada 3.375% Ser I 22/14.04.25	89,700.93	88,291.02	1.40
USD	250,000	US 1.125% Ser AJ-2025 22/15.01.25	215,888.33	215,474.80	3.41
			<hr/>	<hr/>	
			305,589.26	303,765.82	4.81
			<hr/>	<hr/>	
		<b>Total bonds</b>	1,625,687.03	1,641,188.40	25.94
<b>Transferable securities dealt in on another regulated market</b>					
<b>Bonds</b>					
USD	50,000	Brink's Co 5.5% 20/15.07.25	47,840.52	45,256.64	0.72
USD	50,000	Core Civic Inc 8.25% 21/15.04.26	44,592.56	46,230.52	0.73
USD	50,000	Fair Isaac Corp 4% 19/15.06.28	42,993.03	41,991.29	0.66
USD	50,000	Netflix Inc 5.375% 19/15.11.29	52,347.34	45,999.77	0.73
USD	150,000	The Walt Disney Co 2.65% 20/13.01.31	133,947.91	119,483.73	1.89
			<hr/>	<hr/>	
		<b>Total bonds</b>	321,721.36	298,961.95	4.73

\* Minor differences may arise due to rounding in the calculation of percentages.

The accompanying notes are an integral part of these financial statements.



# HALLEY SICAV - INTERNATIONAL DIVERSIFIED PORTFOLIO

## Statement of investments and other net assets (in EUR) (continued) as at 30th June 2023

Currency	Number/ nominal value	Description	Cost	Market value	% of total net assets *
<b><u>Money market instruments</u></b>					
<b>Money market instruments</b>					
EUR	65,000	Deutschland 0% 23/17.04.24	62,946.65	63,193.98	1.00
USD	700,000	US 0% T-Bills23/03.08.23	628,141.58	638,800.47	10.10
USD	740,000	US 0% T-Bills23/06.07.23	677,881.77	677,993.87	10.72
			<u>1,306,023.35</u>	<u>1,316,794.34</u>	<u>20.82</u>
<b>Total money market instruments</b>			<u>1,368,970.00</u>	<u>1,379,988.32</u>	<u>21.82</u>
<b><u>Open-ended investment funds</u></b>					
<b>Investment funds (UCITS)</b>					
EUR	408	CPR Invest Hydrogen I EUR Cap	41,428.32	38,580.48	0.61
EUR	196	DPAM B Equities Sustain Food Trends W Cap	41,511.40	35,834.68	0.57
EUR	342	DWS Invest Top Div TFCH P Cap	39,070.27	39,501.00	0.62
EUR	1,375	DWS Portfolio EUR Ultra Short Fixed Income Fd NC Cap	103,331.25	105,118.75	1.66
EUR	170	Edmond de Rothschild Fd Big Data I Cap	41,121.30	45,451.20	0.72
EUR	1,071	Goldman Sachs Fds Scv India Equity Ptf R Cap	21,838.14	21,537.81	0.34
EUR	10	Groupama Tresorerie I Cap	397,491.60	404,299.90	6.39
EUR	40.124	JP Morgan Liquidity Fds USD Treasury VNAV A EUR Cap	401,359.04	407,171.13	6.44
EUR	79	Robeco Capital Gh Fds BP US Premium Eq I EUR Cap	41,477.37	41,918.19	0.66
EUR	268	Seilem Intl Fds PLC World Gh H C EUR Dist	55,465.28	45,581.44	0.72
EUR	5,630	Sigma Investment House FCP Short Mid-Term EUR B Cap	550,363.60	546,785.60	8.64
			<u>1,734,457.57</u>	<u>1,731,780.18</u>	<u>27.37</u>
JPY	1,658	Schroder Intl Select Fd SICAV Japanese Equity C Cap	22,830.85	20,446.09	0.32
USD	3,650	Amundi Fds Cash USD AU Cap	391,746.61	381,058.66	6.02
<b>Total investment funds (UCITS)</b>			<u>2,149,035.03</u>	<u>2,133,284.93</u>	<u>33.71</u>
<b>Tracker funds (UCITS)</b>					
EUR	514	WisdomTree Issuer ICAV Battery Solutions UCITS ETF Cap	22,662.89	18,421.76	0.29
EUR	594	Xtrackers FTSE Vietnam Swap UCITS ETF 1C Cap	22,767.59	15,589.53	0.25
<b>Total tracker funds (UCITS)</b>			<u>45,430.48</u>	<u>34,011.29</u>	<u>0.54</u>
<b>Total investments in securities</b>			<u>5,982,521.69</u>	<u>5,952,004.62</u>	<u>94.07</u>
<b>Cash at banks</b>				360,934.29	5.70
<b>Other net assets/(liabilities)</b>				14,171.33	0.23
<b>Total</b>				<u>6,327,110.24</u>	<u>100.00</u>

\* Minor differences may arise due to rounding in the calculation of percentages.

The accompanying notes are an integral part of these financial statements.

## HALLEY SICAV - INTERNATIONAL DIVERSIFIED PORTFOLIO

### Industrial and geographical classification of investments

as at 30th June 2023

#### Industrial classification

(in percentage of net assets)

Countries and governments	34.47 %
Investment funds	34.25 %
Industrials	6.79 %
Technologies	5.81 %
Cyclical consumer goods	4.11 %
Financials	3.70 %
International institutions	1.97 %
Non-cyclical consumer goods	0.97 %
Energy	0.88 %
Healthcare	0.37 %
Utilities	0.32 %
Raw materials	0.26 %
Real estate	0.17 %
Total	<u>94.07 %</u>

#### Geographical classification

(by domicile of the issuer)

(in percentage of net assets)

United States of America	41.52 %
Luxembourg	26.28 %
France	10.80 %
Germany	7.45 %
Italy	2.26 %
The Netherlands	1.46 %
Ireland	1.42 %
Canada	1.40 %
United Kingdom	0.91 %
Belgium	0.57 %
Total	<u>94.07 %</u>

# HALLEY SICAV - INTERNATIONAL DIVERSIFIED PORTFOLIO

## Statement of changes in investments

from 1st January 2023 to 30th June 2023

Currency	Description	Purchases	Sales
<b><u>Bonds</u></b>			
EUR	AirbusSE 2.125% EMTN Ser 5 14/29.10.29	100,000	0
EUR	Deutschland 2.2% Ser 187 23/13.04.28	150,000	0
EUR	Deutschland 2.5% 23/13.03.25	125,000	0
EUR	Deutschland 6.25% Ser 94 94/04.01.24	125,000	0
EUR	France 2.25% OAT 13/25.05.24	65,000	0
EUR	Italia 2.5% BTP Sen 14/01.12.24	125,000	0
EUR	Kering 3.25% EMTN 23/27.02.29	100,000	0
EUR	Microsoft Corp 3.125% Sen 13/06.12.28	100,000	0
EUR	ThalesSA 0.75% EMTN Sen 18/23.01.25	100,000	0
EUR	United Parcel Serv Inc 1.625% 15/15.11.25	100,000	0
USD	Royal Bank of Canada 3.375% Ser I 22/14.04.25	100,000	0
USD	US 2% T-Notes Ser B 02023 13/15.02.23	0	1,300,000
<b><u>Money market instruments</u></b>			
EUR	Deutschland 0% 23/17.04.24	65,000	0
USD	US 0% T-Bills 22/04.05.23	560,000	560,000
USD	US 0% T-Bills 23/03.08.23	700,000	0
USD	US 0% T-Bills 23/06.07.23	740,000	0
<b><u>Investment funds (UCITS)</u></b>			
EUR	DWS Portfolio EUR Ultra Short Fixed Income Fd NC Cap	0	3,950
<b><u>Tracker funds (UCITS)</u></b>			
EUR	Multi Uts France Lyxor Euro Over Ret UCITS ETF Cap	0	3,890
EUR	SSGA SPDR ETFs Europe I Plc Blom 1-3 Y Eu Gov Bd UCITS Dist	0	7,860

# HALLEY SICAV - LA PLETA

## Statement of net assets (in EUR)

as at 30th June 2023

### Assets

Securities portfolio at market value	15,378,514.95
Cash at banks	1,850,606.71
Formation expenses, net	8,432.51
Receivable on sales of securities	32,465.34
Income receivable on portfolio	4,053.13
Prepaid expenses	2,881.91
Total assets	<u>17,276,954.55</u>

### Liabilities

Bank overdrafts	14.30
Other liquid liabilities	48.40
Expenses payable	22,581.10
Total liabilities	<u>22,643.80</u>

Net assets at the end of the period	<u><u>17,254,310.75</u></u>
-------------------------------------	-----------------------------

### Breakdown of net assets per share class

Share class	Number of shares	Currency of share class	NAV per share in currency of share class	Net assets per share class (in EUR)
A	166,614.962	EUR	103.56	<u>17,254,310.75</u>
				<u><u>17,254,310.75</u></u>

The accompanying notes are an integral part of these financial statements.

## HALLEY SICAV - LA PLETA

### Statistical information (in EUR)

as at 30th June 2023

<b>Total net assets</b>	<b>Currency</b>	<b>31.12.2022</b>	<b>30.06.2023</b>
	EUR	15,550,571.35	17,254,310.75

  

<b>Net asset value per share class</b>	<b>Currency</b>	<b>31.12.2022</b>	<b>30.06.2023</b>
A	EUR	92.53	103.56

  

<b>Number of shares</b>	<b>outstanding at the beginning of the period</b>	<b>issued</b>	<b>redeemed</b>	<b>outstanding at the end of the period</b>
A	168,054.232	-	-1,439.270	166,614.962

# HALLEY SICAV - LA PLETA

## Statement of investments and other net assets (in EUR) as at 30th June 2023

Currency	Number/ nominal value	Description	Cost	Market value	% of total net assets *
<b>Investments in securities</b>					
<b>Transferable securities admitted to an official stock exchange listing</b>					
<b>Shares</b>					
CAD	300	Alimentation Couche-Tard Inc	12,457.79	14,115.62	0.08
CAD	200	Canadian National Railway Co	21,754.45	22,223.14	0.13
CAD	1,200	Canadian Natural Resources Ltd	60,380.03	61,906.73	0.36
CAD	500	Canadian Pacif Kansas City Ltd	35,530.70	37,057.04	0.21
CAD	400	Royal Bank of Canada	35,395.73	35,053.88	0.20
CAD	500	Toronto Dominion Bank(The)	30,772.62	28,436.95	0.17
CAD	550	West Fraser Timber Co Ltd	46,862.71	43,357.08	0.25
			<b>243,154.03</b>	<b>242,150.44</b>	<b>1.40</b>
CHF	300	Alcon Inc Reg	21,110.18	22,781.53	0.13
CHF	300	Bachem Holding AG Partizsch	29,484.99	23,980.56	0.14
CHF	53	Barry Callebaut AG Reg	106,831.98	93,801.91	0.54
CHF	200	Belimo Holding AG	90,981.72	91,454.07	0.53
CHF	800	BKW AG Reg	123,695.76	129,536.02	0.75
CHF	150	Bucher Industries SA Reg	62,075.24	60,720.01	0.35
CHF	75	Burckhardt Compression Hg Ltd Reg	40,438.16	40,351.90	0.23
CHF	15	Chocolade Lindt & Spruengli AG Partizsch	153,423.15	172,783.01	1.00
CHF	350	Co Financière Richemont SA	52,078.69	54,394.37	0.32
CHF	360	Comet Holding AG Reg	94,588.84	84,264.00	0.49
CHF	400	Edisun Power Europe AG Partizsch	46,813.21	46,731.35	0.27
CHF	65	Emmi AG Reg	60,908.53	57,486.73	0.33
CHF	600	Galenica SA Reg	44,988.80	44,425.52	0.26
CHF	395	Geberit AG Reg	202,653.71	189,486.90	1.10
CHF	90	Givaudan SA Reg	328,724.54	273,470.61	1.59
CHF	500	Holcim Ltd Reg	28,759.96	30,846.79	0.18
CHF	40	Inficon Holding AG Reg	41,426.99	44,271.80	0.26
CHF	70	Interroll-Holding SA Reg	220,013.76	198,352.02	1.15
CHF	200	Kardex Holding Reg	43,097.11	41,094.89	0.24
CHF	100	Komax Holding AG Reg	27,795.20	23,775.60	0.14
CHF	300	Kuehne & Nagel Intl AG Reg	77,722.72	81,380.18	0.47
CHF	350	Logitech Intl SA Reg	23,414.30	19,096.31	0.11
CHF	460	Lonza Group AG Reg	278,305.02	251,451.54	1.46
CHF	3,962	Nestlé SA Reg	448,942.59	436,888.09	2.53
CHF	90	Partners Group Holding Reg	106,054.40	77,623.23	0.45
CHF	360	Roche Holding Ltd Pref	123,611.15	100,902.82	0.58
CHF	35	Schweiter Technologies AG	37,011.95	23,135.09	0.13
CHF	178	Siegfried Holding SA Reg	135,047.77	134,805.59	0.78
CHF	1,825	Sika Ltd	505,817.21	478,230.26	2.77
CHF	650	Sonova Holding AG	205,085.78	158,671.37	0.92
CHF	1,320	Straumann Holding AG	178,619.25	196,351.59	1.14
CHF	340	Swiss Life Holding Reg	189,012.67	182,231.76	1.06
CHF	350	Swissquote Group Holding SA Reg	64,611.04	66,607.54	0.39
CHF	125	Tecan Group AG	48,195.17	43,964.36	0.25
CHF	50	VAT Gr SA Reg	18,957.63	18,958.99	0.11
CHF	1,000	Zehnder Group AG Reg	79,263.93	74,196.26	0.43
CHF	200	Zurich Insurance Group AG Reg	84,616.16	87,088.37	0.50
			<b>4,424,179.26</b>	<b>4,155,592.94</b>	<b>24.08</b>
DKK	450	Coloplast A/S B	56,851.02	51,562.74	0.30
DKK	280	GN Store Nord Ltd	11,879.30	6,400.15	0.04
DKK	1,150	Novo Nordisk AS B	160,298.45	169,795.50	0.98
DKK	1,350	Novozymes AS B	76,211.13	57,636.41	0.33
DKK	590	Orsted Reg	62,847.40	51,091.62	0.30
			<b>368,087.30</b>	<b>336,486.42</b>	<b>1.95</b>
EUR	400	Air Liquide SA	53,728.12	65,680.00	0.38
EUR	1,170	Amplifon SpA Post Frazionamento	45,919.66	39,300.30	0.23
EUR	200	ASML Holding NV	112,221.88	132,600.00	0.77
EUR	890	Carl Zeiss Meditec AG	120,978.45	88,145.60	0.51

\* Minor differences may arise due to rounding in the calculation of percentages.

The accompanying notes are an integral part of these financial statements.

# HALLEY SICAV - LA PLETA

## Statement of investments and other net assets (in EUR) (continued) as at 30th June 2023

Currency	Number/ nominal value	Description	Cost	Market value	% of total net assets *
EUR	50	Christian Dior SE	38,850.00	40,650.00	0.24
EUR	150	Deutsche Boerse AG Reg	25,533.75	25,365.00	0.15
EUR	8,433	EDP Renovaveis SA	194,612.08	154,281.74	0.89
EUR	100	Gerresheimer AG	10,050.00	10,310.00	0.06
EUR	20	Hermes Intl SA	37,600.00	39,800.00	0.23
EUR	400	Koninklijke DSM NV	59,602.50	45,620.00	0.26
EUR	100	L'Oréal SA	41,500.00	42,710.00	0.25
EUR	150	LVMH Moët Hennessy L Vuit SE	126,372.50	129,450.00	0.75
EUR	1,000	RWE AG A	38,000.00	39,870.00	0.23
EUR	500	Sanofi SA	47,000.00	49,100.00	0.28
EUR	1,550	Schneider Electric SE	223,076.95	258,013.00	1.50
EUR	200	SiemensAG Reg	30,000.00	30,508.00	0.18
EUR	1,000	SiemensHealthineersAG Reg	53,000.00	51,860.00	0.30
EUR	300	Symrise AG	33,934.35	28,806.00	0.17
			<u>1,291,980.24</u>	<u>1,272,069.64</u>	<u>7.38</u>
NOK	1,376	SalMar ASA	85,732.15	50,966.21	0.30
SEK	4,135	EQT AB Reg	113,093.84	72,744.91	0.42
SEK	4,000	Svenska Cellulosa SCA AB B	63,593.18	46,636.19	0.27
			<u>176,687.02</u>	<u>119,381.10</u>	<u>0.69</u>
USD	350	Abbott Laboratories	37,809.22	34,974.34	0.20
USD	950	AbbVie Inc	135,844.09	117,317.60	0.68
USD	660	Accenture Plc	190,086.83	186,675.34	1.08
USD	400	Adobe Inc Reg	150,573.17	179,281.39	1.04
USD	500	Advanced Micro Devices Inc	51,118.21	52,204.40	0.30
USD	345	Air Products and Chemicals Inc	88,724.43	94,718.47	0.55
USD	4,095	Alphabet Inc C	452,652.81	454,053.30	2.63
USD	2,090	Amazon.com Inc	253,432.14	249,727.22	1.45
USD	950	American Electric Power Co Inc	86,124.07	73,318.06	0.43
USD	1,150	American Express Co	175,871.11	183,620.53	1.06
USD	850	American Water Works Co Inc New	122,014.82	111,216.77	0.64
USD	390	Amgen Inc	92,524.10	79,365.54	0.46
USD	3,050	Apple Inc Reg	440,376.61	542,262.60	3.14
USD	400	Applied Materials Inc	47,281.83	52,993.58	0.31
USD	480	Archer-Daniels Midland Co	34,801.28	33,243.63	0.19
USD	650	Aspen Technology Inc	118,057.45	99,859.30	0.58
USD	45	Autozone Inc	102,237.63	102,842.53	0.60
USD	500	Bank of America Corp	19,119.50	13,148.49	0.08
USD	750	BP Plc ADR repr 6 Shares	26,381.38	24,259.85	0.14
USD	1,250	Brookfield Renewable Corp	39,346.92	36,113.66	0.21
USD	500	Cadence Design Systems Inc	83,841.44	107,479.38	0.62
USD	1,000	California Water Serv Group Reg	53,460.51	47,323.56	0.27
USD	400	Caterpillar Inc Reg	85,171.98	90,210.82	0.52
USD	3,150	Coca-Cola Co	185,318.41	173,870.76	1.01
USD	200	Cooper Companies Inc (The)	74,456.26	70,289.64	0.41
USD	269	Costco Wholesale Corp	137,193.33	132,744.47	0.77
USD	955	Danaher Corp	256,214.98	210,082.49	1.22
USD	325	Deere and Co	121,509.18	120,702.80	0.70
USD	900	Dollar General Corp	200,476.83	140,056.83	0.81
USD	550	Elevance Health Inc	257,119.61	223,977.54	1.30
USD	450	Eli Lilly & Co	149,780.17	193,438.13	1.12
USD	350	Emerson Electric Co	28,710.73	28,997.71	0.17
USD	82	Generac Holdings Inc Reg	20,325.14	11,208.67	0.07
USD	300	General Mills Inc	23,210.29	21,090.74	0.12
USD	900	Globus Medical Inc	52,816.26	49,116.41	0.28
USD	150	Hershey Co (The)	36,184.82	34,330.89	0.20
USD	850	Home Depot Inc	242,750.21	242,020.16	1.40
USD	300	Humana Inc	137,133.84	122,950.50	0.71
USD	125	IDEXX Laboratories Inc	55,866.57	57,542.39	0.33
USD	50	Insulet Corp	12,981.82	13,214.48	0.08
USD	1,000	Intel Corp	43,484.17	30,650.78	0.18
USD	300	Intl Flavors & Fragrances Inc	26,144.35	21,885.43	0.13

\* Minor differences may arise due to rounding in the calculation of percentages.

The accompanying notes are an integral part of these financial statements.

# HALLEY SICAV - LA PLETA

## Statement of investments and other net assets (in EUR) (continued) as at 30th June 2023

Currency	Number/ nominal value	Description	Cost	Market value	% of total net assets *
USD	650	Intuitive Surgical Inc	165,875.02	203,722.27	1.18
USD	1,050	Johnson & Johnson	170,241.12	159,299.73	0.92
USD	750	KKR & Co Reg	39,612.49	38,496.79	0.22
USD	840	Laboratory Corp of America Hgs	203,330.95	185,808.62	1.08
USD	455	Linde Plc	140,027.73	158,928.87	0.92
USD	400	Mastercard Inc A	128,023.88	144,197.98	0.84
USD	200	Medtronic Plc Reg	19,250.47	16,150.32	0.09
USD	600	Merck & Co Inc	57,173.98	63,459.21	0.37
USD	65	Mettler Toledo Intl Inc	86,996.94	78,145.37	0.45
USD	1,225	Micron Technology Inc	84,664.70	70,861.37	0.41
USD	2,043	Microsoft Corp	538,473.20	637,693.14	3.70
USD	470	Molina Healthcare Inc	150,103.45	129,773.42	0.75
USD	225	Moody's Corp	65,288.21	71,711.27	0.42
USD	2,079	NextEra Energy Inc	159,154.67	141,394.87	0.82
USD	1,750	Nike Inc B	197,448.36	177,037.12	1.03
USD	1,500	Nomad Foods Ltd	29,896.53	24,087.99	0.14
USD	150	Norfolk Southern Corp	37,473.84	31,176.90	0.18
USD	600	Pepsico Inc	98,503.91	101,862.51	0.59
USD	553	Procter & Gamble Co	79,461.25	76,913.13	0.45
USD	100	Quanta Services Inc	14,487.43	18,006.42	0.10
USD	200	Resmed Inc	43,325.34	40,055.00	0.23
USD	200	Service Corp Intl	13,028.77	11,840.51	0.07
USD	300	SolarEdge Technologies Inc	72,520.44	73,982.58	0.43
USD	375	Stryker Corp	87,648.02	104,865.95	0.61
USD	350	Synopsys Inc	122,196.56	139,682.40	0.81
USD	275	T-Mobile US Inc	35,614.58	35,011.46	0.20
USD	500	Taiwan Semiconduct Mfg Co Ltd ADR repr 5 Shares	45,897.06	46,251.15	0.27
USD	300	Target Corp	52,166.53	36,269.48	0.21
USD	819	Thermo Fisher Scientific Inc	415,129.04	391,671.17	2.27
USD	125	Trane Technologies Plc Reg	19,830.26	21,913.38	0.13
USD	250	Union Pacific Corp	59,111.29	46,888.18	0.27
USD	605	United Health Group Inc	276,157.29	266,532.72	1.54
USD	1,050	Visa Inc A	207,098.11	228,555.45	1.32
USD	200	Waste Connections Inc Reg	26,620.61	26,201.65	0.15
USD	400	Waste Management Inc	60,149.52	63,582.03	0.37
USD	200	Zoetis Inc A	34,374.74	31,569.20	0.18
			<b>8,984,884.79</b>	<b>8,957,980.79</b>	<b>51.91</b>
<b>Total shares</b>			<b>15,574,704.79</b>	<b>15,134,627.54</b>	<b>87.71</b>
<b>Open-ended investment funds</b>					
<b>Investment funds (UCITS)</b>					
EUR	300	BNP Paribas Fds Aqua Privilege Cap	89,571.00	94,818.00	0.55
EUR	195	Pictet Water P EUR Cap	88,023.00	89,154.00	0.52
			<b>177,594.00</b>	<b>183,972.00</b>	<b>1.07</b>
<b>Total investment funds (UCITS)</b>					
<b>Tracker funds (UCITS)</b>					
EUR	632	iShares II Plc Global Clean Energy UCITS ETF Cap	19,787.86	15,057.02	0.09
USD	1,050	iShares V Plc Agribusiness UCITS ETF Cap	54,317.40	44,858.39	0.26
			<b>74,105.26</b>	<b>59,915.41</b>	<b>0.35</b>
<b>Total tracker funds (UCITS)</b>					
<b>Total investments in securities</b>			<b>15,826,404.05</b>	<b>15,378,514.95</b>	<b>89.13</b>
<b>Cash at banks</b>				<b>1,850,606.71</b>	<b>10.73</b>
<b>Bank overdrafts</b>				<b>-14.30</b>	<b>0.00</b>
<b>Other net assets/(liabilities)</b>				<b>25,203.39</b>	<b>0.14</b>
<b>Total</b>				<b>17,254,310.75</b>	<b>100.00</b>

\* Minor differences may arise due to rounding in the calculation of percentages.

The accompanying notes are an integral part of these financial statements.



## HALLEY SICAV - LA PLETA

### Industrial and geographical classification of investments as at 30th June 2023

#### Industrial classification

(in percentage of net assets)

Healthcare	23.86 %
Technologies	16.16 %
Cyclical consumer goods	10.95 %
Industrials	10.06 %
Non-cyclical consumer goods	8.55 %
Raw materials	7.41 %
Utilities	4.81 %
Financials	4.70 %
Investment funds	1.42 %
Energy	1.01 %
Telecommunications services	0.20 %
Total	<u>89.13 %</u>

#### Geographical classification

(by domicile of the issuer)  
(in percentage of net assets)

United States of America	48.99 %
Switzerland	24.08 %
France	3.63 %
Ireland	2.57 %
Denmark	1.95 %
Germany	1.60 %
Canada	1.55 %
Luxembourg	1.07 %
The Netherlands	1.03 %
Spain	0.89 %
Sweden	0.69 %
Norway	0.30 %
Taiwan	0.27 %
Italy	0.23 %
British Virgin Islands	0.14 %
United Kingdom	0.14 %
Total	<u>89.13 %</u>

# HALLEY SICAV - LA PLETA

## Statement of changes in investments from 1st January 2023 to 30th June 2023

Currency	Description	Purchases	Sales	Other*
<b>Shares</b>				
CAD	Alimentation Couche-Tard Inc	300	0	0
CAD	Canadian National Railway Co	200	0	0
CAD	Canadian Natural Resources Ltd	1,000	800	0
CAD	Canadian Pacif Kansas City Ltd	400	0	-400
CAD	Canadian Pacif Kansas City Ltd	500	400	400
CAD	Dollarama Inc	500	500	0
CAD	Royal Bank of Canada	400	400	0
CHF	Barry Callebaut AG Reg	10	0	0
CHF	Belimo Holding AG	100	100	0
CHF	BKW AG Reg	1,075	275	0
CHF	Bucher Industries SA Reg	150	150	0
CHF	Burckhardt Compression Hg Ltd Reg	185	110	0
CHF	Chocolade Lindt & Spruengli AG Partizsch	0	7	0
CHF	Co Financière Richemont SA	350	0	0
CHF	Emmi AG Reg	30	0	0
CHF	Galenica SA Reg	600	700	0
CHF	Holcim Ltd Reg	1,000	500	0
CHF	Komax Holding AG Reg	100	0	0
CHF	LEM Holding SA	25	31	0
CHF	Lonza Group AG Reg	50	0	0
CHF	Nestlé SA Reg	550	0	0
CHF	Novartis AG Reg	0	1,207	0
CHF	Schweiter Technologies AG	0	0	35
CHF	Schweiter Technologies AG	0	0	-35
CHF	Siegfried Holding SA Reg	20	0	0
CHF	Sika Ltd	300	0	0
CHF	Straumann Holding AG	120	0	0
CHF	Swiss Life Holding Reg	70	0	0
CHF	Swissquote Group Holding SA Reg	650	900	0
CHF	Tecan Group AG	125	0	0
CHF	VAT Gr SA Reg	50	951	0
CHF	Zurich Insurance Group AG Reg	200	0	0
DKK	Coloplast A/S B	150	0	0
DKK	DSV A/S	0	400	0
DKK	Novo Nordisk AS B	1,700	550	0
EUR	Air Liquide SA	0	947	0
EUR	ASML Holding NV	280	660	0
EUR	Carl Zeiss Meditec AG	300	0	0
EUR	Christian Dior SE	50	87	0
EUR	Deutsche Boerse AG Reg	150	0	0
EUR	Deutsche Post AG Reg	0	2,300	0
EUR	EDP Renovaveis SA	2,000	0	110
EUR	Eurofins Scientific SE	0	1,125	0
EUR	Gerresheimer AG	100	0	0
EUR	Hermes Intl SA	20	50	0
EUR	L'Oréal SA	100	0	0
EUR	Linde Plc	0	245	245
EUR	Linde Plc Reg	225	0	-245
EUR	LVMH Moët Hennessy L Vuit SE	150	0	0
EUR	RWE AG A	1,000	1,000	0
EUR	Sanofi SA	500	1,072	0
EUR	Schneider Electric SE	0	250	0
EUR	Siemens AG Reg	200	0	0
EUR	Siemens Healthineers AG Reg	1,000	1,000	0
SEK	Atlas Copco AB A	3,000	3,000	0

(\* ) Corporate actions

# HALLEY SICAV - LA PLETA

## Statement of changes in investments (continued)

from 1st January 2023 to 30th June 2023

Currency	Description	Purchases	Sales	Other*
SEK	Boliden AB	0	1,000	1,000
SEK	Boliden AB Red Share	0	1,000	1,000
SEK	Boliden AB Reg	1,000	704	-1,000
SEK	EQT AB Reg	1,000	0	0
USD	Adobe Inc Reg	100	70	0
USD	Advanced Micro Devices Inc	500	1,100	0
USD	Air Products and Chemicals Inc	345	0	0
USD	Alphabet Inc C	200	0	0
USD	Amazon.com Inc	450	0	0
USD	American Electric Power Co Inc	400	0	0
USD	American Express Co	400	200	0
USD	Amgen Inc	240	0	0
USD	Apple Inc Reg	270	0	0
USD	Applied Materials Inc	0	300	0
USD	Archer-Daniels-Midland Co	480	0	0
USD	Aspen Technology Inc	590	335	0
USD	Atkore International Group Inc	150	150	0
USD	Autozone Inc	70	50	0
USD	Badger Meter Inc Reg	150	150	0
USD	Berkshire Hathaway Inc	0	170	0
USD	BP Plc ADR repr 6 Shares	750	0	0
USD	Brookfield Renewable Corp	500	750	0
USD	Cadence Design Systems Inc	300	1,050	0
USD	Cameco Corp	1,500	2,400	0
USD	Caterpillar Inc Reg	400	0	0
USD	Danaher Corp	110	0	0
USD	Deere and Co	175	0	0
USD	Dollar General Corp	400	0	0
USD	Elevance Health Inc	100	0	0
USD	Eli Lilly & Co	560	110	0
USD	Emerson Electric Co	350	0	0
USD	General Mills Inc	600	300	0
USD	Globus Medical Inc	900	0	0
USD	Hershey Co (The)	150	200	0
USD	Home Depot Inc	50	0	0
USD	Humana Inc	150	0	0
USD	IDEXX Laboratories Inc	125	117	0
USD	Insulet Corp	50	0	0
USD	Intl Flavors & Fragrances Inc	300	0	0
USD	Intuitive Surgical Inc	200	475	0
USD	Johnson & Johnson	250	0	0
USD	KLA Corp Reg	335	460	0
USD	Lam Research Corp	0	150	0
USD	Linde Plc	455	0	0
USD	Mastercard Inc A	100	475	0
USD	Mc Donald's Corp	0	400	0
USD	Merck & Co Inc	600	0	0
USD	Mettler Toledo Intl Inc	50	0	0
USD	Microsoft Corp	150	0	0
USD	Molina Healthcare Inc	70	0	0
USD	Monolithic Power Syst Inc	25	25	0
USD	NextEra Energy Inc	850	0	0
USD	Nike Inc B	400	0	0
USD	NVIDIA Corp	0	800	0
USD	ON Semiconductor Corp	400	400	0
USD	Pepsico Inc	750	150	0
USD	Quanta Services Inc	200	100	0
USD	Salesforce Inc	0	200	0
USD	Service Corp Intl	200	0	0
USD	ServiceNow Inc Reg	35	140	0
USD	SolarEdge Technologies Inc	490	190	0
USD	Stryker Corp	0	825	0
USD	Synopsys Inc	200	775	0
USD	T-Mobile US Inc	275	0	0
USD	Thermo Fisher Scientific Inc	205	100	0
USD	Tractor Supply Co	200	335	0

(\* ) Corporate actions

## HALLEY SICAV - LA PLETA

### Statement of changes in investments (continued)

from 1st January 2023 to 30th June 2023

Currency	Description	Purchases	Sales	Other*
USD	Trane Technologies Plc Reg	125	0	0
USD	United Health Group Inc	475	0	0
USD	Visa Inc A	300	775	0
USD	Walmart Inc Reg	100	100	0
USD	Waste Management Inc	200	0	0

(\*) Corporate actions

## HALLEY SICAV

### Notes to the financial statements

as at 30th June 2023

#### Note 1 - General information

HALLEY SICAV (the "Fund") is a Luxembourg open-ended investment company established as a *société d'investissement à capital variable* (investment company with variable capital) formed as a *société anonyme* (public limited company) in accordance with the Luxembourg law of 17th December 2010 concerning undertakings for collective investment as amended from time to time (the "Law of 2010"). The Fund was incorporated for an unlimited period of time in Luxembourg on 12th April 2012 and is subject, in particular, to the provisions of Part I of the Law of 2010 which relate specifically to undertakings for collective investment in transferable securities ("UCITS") as defined by the European Directive of 13th July 2009 (2009/65/EC) as amended from time to time (the "UCITS Directive").

Copies of the following documents can be obtained by the shareholders during office hours on any Business Day from the registered office of the Fund at 4, Rue Jean Monnet, L-2180 Luxembourg:

- the Articles of Incorporation of the Fund;
- the agreement with the Depository and Paying Agent;
- the agreements with the Domiciliary and Corporate Agent, Administrative Agent, Registrar and Transfer Agent;
- the agreement with the Management Company;
- the latest annual reports including audited financial statements and unaudited semi-annual reports.

Copies of the Prospectus, KID and latest published annual reports including audited financial statements and unaudited semi-annual reports may also be consulted from the following website: [www.andbank.lu](http://www.andbank.lu).

#### Note 2 - Significant accounting policies

##### a) Presentation of the financial statements

The financial statements of the Fund are prepared in accordance with the Luxembourg legal and regulatory requirements concerning Undertakings for Collective Investment and with generally accepted accounting principles in Luxembourg.

The financial statements of the Fund have been prepared on a going concern basis.

##### b) Valuation of assets

The net asset value is determined on the basis of the value of the underlying investments of the relevant Sub-Fund, as follows:

(a) The value of any cash on hand or on deposit, bills and demand notes payable and accounts receivable, prepaid expenses, cash dividends and interest declared or accrued as aforesaid and not yet received is deemed to be the full amount thereof, unless in any case the same is unlikely to be paid or received in full, in which case the value thereof is arrived at after making such discount as may be considered appropriate in such case to reflect the true value thereof.

(b) The value of any security or other asset which is quoted or dealt in on a stock exchange is based on its last available price in Luxembourg on the stock exchange which is normally the principal market for such security.

(c) The value of any security or other asset which is dealt in on any other Regulated Market is based on its last available price in Luxembourg.

## HALLEY SICAV

### Notes to the financial statements (continued)

as at 30th June 2023

(d) In the event that any assets are not listed nor dealt in on any stock exchange or on any other Regulated Market, or if, with respect to assets listed or dealt in on any stock exchange or on any other Regulated Market as aforesaid, the price as determined pursuant to sub-paragraph (b) or (c) is not, in the opinion of the Board of Directors of the Fund, representative of the fair market value of the relevant assets, the value of such assets is based on the reasonably foreseeable sales price determined prudently and in good faith.

(e) Units of undertakings for collective investment are valued at their last determined and available net asset value or, if such price is not, in the opinion of the Board of Directors of the Fund, representative of the fair market value of such assets, then the price is determined by the Board of Directors of the Fund on a fair and equitable basis.

(f) The liquidating value of futures, spot, forward or options contracts not traded on stock exchanges nor on other Regulated Markets shall mean their net liquidating value determined, pursuant to the policies established by the Board of Directors of the Fund, on a basis consistently applied for each different variety of contracts. The liquidating value of futures, spot, forward or options contracts traded on stock exchanges or on other Regulated Markets shall be based upon the last available settlement prices of these contracts on stock exchanges and Regulated Markets on which the particular futures, spot, forward or options contracts are traded by the Fund; provided that if a futures, spot, forward or options contract could not be liquidated on the day with respect to which net assets are being determined, the basis for determining the liquidating value of such contract shall be such value as the Board of Directors of the Fund may deem fair and reasonable. Swaps are valued at their market value.

(g) The value of money market instruments not traded on stock exchanges nor on other Regulated Markets and with a remaining maturity of less than 12 months and of more than 90 days is deemed to be the nominal value thereof, increased by any interest accrued thereon. Money market instruments with a remaining maturity of 90 days or less are valued by the amortized cost method, which approximates market value.

(h) Interest rate swaps are valued at their market value established by reference to the applicable interest rates' curve.

(i) All other securities and other assets are valued at fair market value as determined in good faith pursuant to procedures established by the Board of Directors of the Fund.

#### c) Acquisition cost of securities in the portfolio

The acquisition cost of the securities held by each Sub-Fund that are denominated in currencies other than the reference currency of the Sub-Fund is converted into this currency at the exchange rate prevailing on the date of purchase.

#### d) Net realised gain / (loss) on securities portfolio

The realised gains and losses on securities portfolio are calculated on the basis of the average acquisition cost.

#### e) Investment portfolio income

Dividend income is recorded at the ex-date, net of any withholding tax.

Interest income accrued is recorded, net of any withholding tax.

## HALLEY SICAV

### Notes to the financial statements (continued)

as at 30th June 2023

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f) Valuation of forward foreign exchange contracts

Open forward foreign exchange contracts are valued at forward market rates for the remaining period from valuation date to the maturity of the contracts. Net unrealised gains or losses of open contracts are disclosed in the statement of net assets.

g) Valuation of futures contracts

Open futures contracts are valued at the last settlement or close price on the stock exchanges or regulated markets. Net unrealised gains or losses of open contracts are disclosed in the statement of net assets.

h) Formation expenses

Formation expenses are amortised on a straight line basis over a period of five years.

Expenses incurred in connection with the creation of any additional Sub-Fund shall be borne by the relevant Sub-Fund and will be written off over a period of five years with effect as from the Sub-Fund's launch date.

i) Conversion of foreign currencies

Cash at banks, other net assets and liabilities and the market value of the securities in portfolio expressed in currencies other than the reference currency of the Sub-Fund are converted into this currency at the exchange rate prevailing on the date of the financial statements. Income and expenses expressed in currencies other than the reference currency of the Sub-Fund are converted into this currency at the exchange rate prevailing on the date of the transaction.

j) Combined financial statements

The combined financial statements of the Fund are expressed in EUR and are equal to the sum of the corresponding items in the financial statements of each Sub-Fund.

k) Other liquid assets / Other liquid liabilities

The item "Other liquid assets" disclosed in the statement of net assets is mainly composed of treasury accounts held with the counterparties of derivatives.

The item "Other liquid liabilities" disclosed in the statement of net assets is mainly composed of debt treasury accounts held by the Fund with the counterparties of the financial instruments and derivatives.

## HALLEY SICAV

### Notes to the financial statements (continued)

as at 30th June 2023

#### Note 3 - Management fees

The Management Company is entitled to receive the following fees calculated on the average net assets of each individual Sub-Fund for the relevant month for the Sub-Funds HALLEY SICAV - ALINEA GLOBAL, HALLEY SICAV - INTERNATIONAL DIVERSIFIED PORTFOLIO and HALLEY SICAV – LA PLETA.

Sub-Fund	Share class	Currency	Management Company Fee	Investment Management Fee	Investment Advisory Fee
HALLEY SICAV - ALINEA GLOBAL	A	EUR	1.50%	n/a	1.50% <sup>(****)</sup>
	B	EUR	1.80%	n/a	1.80% <sup>(****)</sup>
	C	EUR	1.00%	n/a	1.00% <sup>(****)</sup>
	I	EUR	1.00%	n/a	1.00% <sup>(****)</sup>
HALLEY SICAV - INTERNATIONAL DIVERSIFIED PORTFOLIO	R	EUR	0.20% <sup>(**)</sup>	0.40%	n/a
HALLEY SICAV - LA PLETA	A	EUR	0.15% <sup>(***)</sup>	0.20%	n/a

(\*) per annum of the average net assets of the Sub-Fund with a minimum of EUR 10,000 per annum.

(\*\*) per annum of the average net assets of the Sub-Fund with a minimum of EUR 19,000 per annum.

(\*\*\*) per annum of the average net assets of the Sub-Fund with a minimum of EUR 15,000 per annum.

(\*\*\*\*) the remuneration of the Investment Advisor is subject of the Investment Advisory Agreement between AMCHOR INVESTMENT STRATEGIES, S.G.I.I.C, S.A. (formerly MCH INVESTMENT STRATEGIES, AV, S.A.), the Management Company and the Sub-Fund.

the Investment Advisory fee is deducted from the Management Company Fee of the Sub-Fund, and is reduced by:

- On Assets under Management ("AUM") of ALINEA GLOBAL below EUR 40 million: 0.145% on these average net assets of the Sub-Fund for the relevant month.

- On AUM of ALINEA GLOBAL in excess of EUR 40 million: 0.095% on these average net assets of the Sub-Fund for the relevant month.

For the Sub-Funds HALLEY SICAV - INTERNATIONAL DIVERSIFIED PORTFOLIO and HALLEY SICAV - LA PLETA, the Management Company has appointed Andorra Gestió Agricol Reig, SAU, SGOIC as Investment Manager. The Investment Manager is entitled to receive an investment management fee based on a percentage of the average Net Asset Value of each Sub-Fund during the relevant month and are payable monthly in arrears to the following rates (per annum) :

Sub-Fund	Class R Shares	Class A Shares *
HALLEY SICAV - INTERNATIONAL DIVERSIFIED PORTFOLIO	0.35% .p.a.	n/a.
HALLEY SICAV - LA PLETA	n/a	0.20% p.a.

The Sub-Fund HALLEY SICAV - ALINEA GLOBAL pays a risk management fee of 0.125% per annum of the average net assets of the Sub-Fund.



**Note 4 - Performance fee**

HALLEY SICAV - ALINEA GLOBAL

Until 31st December 2021, the Management Company is entitled to receive from the Sub-Fund a performance fee (the "performance fee") equal to 15% of the performance of the Sub-Fund in excess of the 3-month EURIBOR return for the relevant calculation period.

The performance fee is accrued on each valuation day and payable to the Management Company in arrears after the end of each financial year.

If the Sub-Fund has a negative performance in any calculation period, then no performance fee will be paid in subsequent calculation periods until the Sub-Fund has generated sufficient performance to exceed the negative performance brought forward from prior calculation periods (high watermark).

Since 1st January 2022, the Management Company is entitled to receive for the relevant Class of the Sub-Fund a performance fee ("Performance Fee"), paid annually, based on the net asset value per share ("NAV per share"), equivalent to a 15% performance rate of the positive performance against the High Watermark. The Performance Fee calculation will also take into account crystallization.

The Performance Fee is calculated in respect of each accounting year (the "Calculation Period"), i.e. from 1st January to 31st December each year. The first Calculation Period for the relevant Class of the Sub-Fund begins on the date of the first NAV and will end on the 31st December after a minimum period of 12 months.

The performance reference period (the "Performance Reference Period") is the time horizon over which the performance is measured and compared with that of the reference indicator, at the end of which the mechanism for the compensation for past underperformance (or negative performance) can be reset. The Performance Reference Period is set to 5 years.

The Performance Fee is calculated and accrued at each Net Asset Value calculation, provided that the current NAV per share of the relevant Class of Shares is higher than the High Watermark, on the basis of the gross assets determined on each Valuation Day after deducting all expenses, the management fee (but not the Performance fee) and adjusting for subscriptions, redemptions, dividends (if applicable) and conversions (if applicable) on the relevant Valuation Day so that these will not affect the Performance Fee payable.

The Performance Fee is payable annually in arrears as at the end of each annual Calculation Period.

The High Watermark is a performance measure that is used to ensure that a Performance Fee is only charged where the value of the Class of Shares has increased in absolute terms over the course of the Calculation Period. It is based on the Net Asset Value of the relevant Class of the Sub-Fund on the last Business Day of the last Calculation Period on which a Performance Fee was paid. If no Performance Fee is payable at the end of the Calculation Period the High Watermark will remain unchanged as of the end of the prior Calculation Period.

Only at the end of five years of underperformance, losses can be reset on a yearly rolling basis, by writing off the first year of performance of the current Performance Reference Period of the relevant Class of the Sub-Fund. In this circumstance, The High Watermark will be reset to the maximum value of the Net Asset Values on the last Business Day of each Calculation Period belonging to the current Performance Reference Period of the relevant Class of the Sub-Fund.

The Performance Fee accrual will be included in the calculation of the NAV per Share at which Shares will be subscribed and redeemed. However, if at any Valuation Day, the current Net Asset Value falls below the High Watermark no Performance Fee will be accrued in the daily NAV per Share. This will remain the case until such a fall or "underperformance" has been recovered.

## HALLEY SICAV

### Notes to the financial statements (continued)

as at 30th June 2023

Crystallization of the Performance Fee occurs on the last valuation of each Calculation Period, on the effective date of the liquidation of the relevant Class of the Sub-Fund and/or on the effective date of a merger with another UCI. Any Performance Fee due is payable out of the relevant Class of the Sub-fund in arrears after the end of the Calculation Period or after the effective date of the liquidation or merger.

Accordingly, once the Performance Fee has crystallized, no refund will be made in respect of any Performance Fee paid out at that point in subsequent Calculation Periods.

If there is a net redemption, dividend and/or conversion of Shares at any Valuation Day before the end of the Calculation Period, any accrued Performance Fee with respect to such redeemed Shares will crystallize on that valuation and will then become payable.

At the date of the financial statements, the performance fee was recorded for the following Sub-Fund and amounted to :

Sub-Fund	Share class	Performance fee amount in Sub-Fund currency	Performance fee ratio in % of average total net assets
HALLEY SICAV - ALINEA GLOBAL	A	36,467.91	0.56%
	B	10,569.60	0.35%
	C	1,714.38	0.88%
	I	25,074.78	0.91%
			<u>73,826.67</u> EUR

There are no performance fees applicable for the Sub-Funds HALLEY SICAV - INTERNATIONAL DIVERSIFIED PORTFOLIO and HALLEY SICAV - LA PLETA.

#### Note 5 - Management fees of the target funds

It should be noted that the investment in other UCITS and/or other UCIs may entail a duplication of certain fees and expenses. The aggregate management fees charged to the target UCITS and/or UCIs may not exceed 5%.

#### Note 6 - Directors fees

Hugh Hunter as director receives an annual fee payable quarterly. For the current financial year, this fee amounts to EUR 15,000.00.

The remuneration of the Director is automatically indexed, with effective date as from 1st January 2022, as at the end of each calendar quarter based on the National Consumer Price Index (NCPI) published by the Luxembourg STATEC on their statistical portal for the last month of the preceding quarter. The indexation is subject to a High Water Mark whereby any subsequent fall in the NCPI over any quarter will not be reflected in the remuneration.

#### Note 7 - Subscription duty ("taxe d'abonnement")

The Fund is governed by Luxembourg law.

## HALLEY SICAV

### Notes to the financial statements (continued)

as at 30th June 2023

Pursuant to the legislation and regulations in force, the Fund is subject to an annual subscription duty ("*taxe d'abonnement*") of 0.05% which is payable quarterly and calculated on the basis of the net assets of each Sub-Fund on the last day of each quarter. A reduced subscription tax rate of 0.01% per annum is also applicable to any Sub-Fund or Share Class provided that their Shares are only held by one or more Institutional Investors.

Pursuant to Article 175 (a) of the amended Law of 2010, the net assets invested in undertakings for collective investment already subject to the *taxe d'abonnement* are exempt from this tax.

#### Note 8 - Remaining cash balances on liquidated Sub-Funds from previous years

The accounts have been closed on 21st June 2022 for HALLEY SICAV – HALLEY ANDANTE BALANCED (liquidated 31st May 2017)

The cash balances as at 30th June 2023 on the following liquidated Sub-Fund is as follows:

- HALLEY SICAV - HALLEY EUROPEAN EQUITIES (liquidated 15th April 2019):
  - EUR 39,647.39
  - NOK 59,556.19

The amounts on the cash balances and some payables disclosed are due to the fact that several tax reclaims are still to be received for the liquidated Sub-Fund.

#### Note 9 - Valuation of securities

By circular resolution dated 10th March 2020 the Board of Directors of the Fund has resolved to value at zero the security Let's Gowex SA held by the Sub-Fund HALLEY SICAV - ALINEA GLOBAL in order to reflect its realistic market value as the issuer has been put into liquidation.

As at 30th June 2023, the situation is unchanged, the security is still priced at zero.

#### Note 10 - Forward foreign exchange contracts

As at 30th June 2023, no Sub-Funds are committed in any forward foreign exchange contracts.

#### Note 11 - Futures contracts

As at 30th June 2023, the following Sub-Fund is committed in the following futures contracts :

##### HALLEY SICAV - ALINEA GLOBAL

	Number of contracts	Denomination	Currency	Exposure (in EUR)	Unrealised result (in EUR)
Purchase	3	EUR FUT 09/23 CME	GBP	376,918.82	-939.57
Sale	6	EUR FUT 09/23 CME	JPY	-742,979.47	-43,906.14
Sale	39	Japan Govt Bond 6% 10 YearFUT 09/23 SGX	JPY	-3,672,779.82	-9,380.60
Sale	1	EUR FUT 09/23 FNX	NOK	-125,368.39	-1,489.30
Purchase	5	MSCI AC Asia Pacific ex Japan NTR USD Index FUT 09/23 EUX	USD	248,625.11	-4,491.29
Purchase	10	MSCI China A 50 Connect Price Index FUT 07/23 HKG	USD	462,098.99	1,145.74
					<u>-59,061.16</u>

## **HALLEY SICAV**

### **Notes to the financial statements (continued)**

as at 30th June 2023

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#### **Note 12 - Short option contracts**

As at 30th June 2023, the Fund is not committed in any short options contracts.

#### **Note 13 - Events**

The Board of Directors of the Fund decided by Circular Resolution dated 29th April 2022 to compulsory redeem all the outstanding units of the Sub-Fund HALLEY SICAV - HALLEY MOMENTUM FLEXIBLE ALLOCATION MEDIUM at the Net Asset Value determined on 12th May 2022. The accounts were closed on 22nd February 2023.

With effect from 15th May 2023, EUROPEAN FUND ADMINISTRATION S.A. changed its name to UIFA S.A..

#### **Note 14 - Subsequent events**

Mr. Alexandre Trinel has been nominated conducting officer with effect from 13th July 2023.

**Information concerning the transparency of securities financing transactions and of reuse of cash collateral (regulation EU 2015/2365, hereafter "SFTR")**

During the reporting period, the Fund did not engage in transactions which are subject to the publication requirements of SFTR. Accordingly, no information concerning the transparency of securities financing transactions and of reuse of cash collateral should be reported.