

**Unaudited semi-annual report
as at 30th June 2024**

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

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 Luxembourg S.A.
LUXEMBOURG

HALLEY SICAV

Organisation (continued)

Conducting Officers of the Management Company

Ana CASANOVAS
Conducting Officer
ANDBANK ASSET MANAGEMENT LUXEMBOURG
LUXEMBOURG
(since 18th July 2024)

Oriol PANISELLO ROSELLO
Conducting Officer
ANDBANK ASSET MANAGEMENT LUXEMBOURG
LUXEMBOURG

Severino PONS
Conducting Officer
ANDBANK ASSET MANAGEMENT LUXEMBOURG
LUXEMBOURG

Alexandre TRINEL
Conducting Officer
ANDBANK ASSET MANAGEMENT LUXEMBOURG
LUXEMBOURG

Martin WIENZEK
Conducting Officer
ANDBANK ASSET MANAGEMENT LUXEMBOURG
LUXEMBOURG
(until 31st May 2024)

Administration Agent, Registrar and Transfer Agent

UI efa S.A.
2, Rue d'Alsace
L-1122 LUXEMBOURG

Depository 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

ANDORRA 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.
C/ Velázquez 166
28002 MADRID
SPAIN

HALLEY SICAV

Combined statement of net assets (in EUR) as at 30th June 2024

<u>Assets</u>	
Securities portfolio at market value	38,211,334.33
Cash at banks	2,067,544.98
Other liquid assets	582,740.77
Formation expenses, net	10,982.07
Income receivable on portfolio	164,862.65
Unrealised gain on futures contracts	46,144.30
Prepaid expenses	9,413.71
Total assets	<u>41,093,022.81</u>
<u>Liabilities</u>	
Bank overdrafts	79,944.52
Other liquid liabilities	56.91
Payable on treasury transactions	27,211.05
Expenses payable	183,258.12
Total liabilities	<u>290,470.60</u>
Net assets at the end of the period	<u><u>40,802,552.21</u></u>

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 2024

Assets

Securities portfolio at market value	15,635,894.30
Cash at banks	471,204.37
Other liquid assets	495,276.38
Income receivable on portfolio	117,298.37
Unrealised gain on futures contracts	44,379.98
Prepaid expenses	2,953.13
Total assets	16,767,006.53

Liabilities

Other liquid liabilities	8.51
Payable on treasury transactions	27,211.05
Expenses payable	139,868.42
Total liabilities	167,087.98

Net assets at the end of the period 16,599,918.55

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	71,938.031	EUR	98.07	7,055,210.33
B	44,169.690	EUR	94.64	4,180,422.76
I	51,260.368	EUR	104.65	5,364,285.46
				16,599,918.55

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

HALLEY SICAV - ALINEA GLOBAL

Statistical information (in EUR)

as at 30th June 2024

Total net assets	Currency	31.12.2022	31.12.2023	30.06.2024
	EUR	12,121,391.57	12,515,835.38	16,599,918.55

Net asset value per share class	Currency	31.12.2022	31.12.2023	30.06.2024
A	EUR	85.75	93.42	98.07
B	EUR	82.93	90.27	94.64
I	EUR	91.17	99.45	104.65

Number of shares	outstanding at the beginning of the period	issued	redeemed	outstanding at the end of the period
A	72,610.247	-	-672.216	71,938.031
B	31,621.989	14,678.025	-2,130.324	44,169.690
I	28,943.183	25,325.307	-3,008.122	51,260.368

HALLEY SICAV - ALINEA GLOBAL

Statement of investments and other net assets (in EUR) as at 30th June 2024

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets *
Investments in securities					
Transferable securities admitted to an official stock exchange listing					
Shares					
CHF	674	Roche Holding Ltd Pref	176,898.51	174,644.73	1.05
EUR	4,668	Accor SA	138,732.14	178,784.40	1.08
EUR	646	Air Liquide SA	71,613.68	104,186.88	0.63
EUR	5,185	ArcelorMittal SA Reg S	115,076.04	110,803.45	0.67
EUR	326	ASML Holding NV	194,079.66	314,329.20	1.89
EUR	4,536	Axa SA	110,706.72	138,665.52	0.84
EUR	78,652	Banco Santander Reg SA	291,263.09	340,602.49	2.05
EUR	1,472	Bayerische Motorenwerke AG	129,239.76	130,095.36	0.78
EUR	3,735	BNP Paribas SA A	202,853.83	222,344.55	1.34
EUR	2,268	Cie de Saint-Gobain SA	115,538.15	164,702.16	0.99
EUR	2,587	Corticeira Amorim SGPS SA Reg	26,565.39	23,308.87	0.14
EUR	11,263	Crédit Agricole SA	123,724.68	143,490.62	0.86
EUR	9,582	CTP NV	159,731.42	152,545.44	0.92
EUR	2,207	Daimler Truck Holding AG	66,621.37	82,034.19	0.49
EUR	3,248	Dassault Systemes SA	137,303.26	114,654.40	0.69
EUR	10,532	Engie SA	117,620.59	140,444.22	0.85
EUR	855	EssilorLuxottica SA	156,310.01	172,026.00	1.04
EUR	2,999	GEA Group AG	117,002.08	116,661.10	0.70
EUR	1,742	Heineken NV	159,591.26	157,302.60	0.95
EUR	3,970	Infineon Technologies AG Reg	117,643.42	136,190.85	0.82
EUR	19,272	ING Groep NV	220,285.55	307,619.66	1.85
EUR	53,020	Intesa Sanpaolo SpA	151,139.44	184,032.42	1.11
EUR	65,459	Intl Consolidated Air Gr SA	192,831.73	125,386.71	0.76
EUR	4,631	Kion Group AG	228,382.35	181,025.79	1.09
EUR	219	LVMH Moët Hennessy L Vuit SE	173,184.80	156,278.40	0.94
EUR	24,182	Melia Hotels Intl SA	166,452.29	185,355.03	1.12
EUR	1,767	Mercedes-Benz Group AG Reg	102,682.75	114,095.19	0.69
EUR	4,841	Michelin SA	142,834.29	174,808.51	1.05
EUR	1,796	Publicis Groupe SA	112,036.21	178,486.48	1.08
EUR	5,176	Renault SA	240,630.45	247,619.84	1.49
EUR	18,626	Schaeffler AG Pref	199,311.66	100,114.75	0.60
EUR	802	Schneider Electric SE	101,294.28	179,888.60	1.08
EUR	957	Siemens AG Reg	110,054.65	166,250.04	1.00
EUR	6,927	Société Générale SA	168,667.22	151,839.84	0.92
EUR	6,439	Spie SAS	137,591.73	217,509.42	1.31
			4,998,595.95	5,613,482.98	33.82
KRW	436	Hyundai Motor Co Ltd	55,149.94	87,088.68	0.52
KRW	157	LG Chem Ltd	53,697.40	36,728.31	0.22
KRW	3,622	Samsung Electronics Co Ltd	189,024.96	199,875.36	1.20
KRW	476	SK Hynix Inc	54,193.53	76,223.92	0.46
			352,065.83	399,916.27	2.40
SEK	36,935	Attendo AB	180,657.47	142,505.57	0.86
SEK	9,107	Telefon AB LM Ericsson B	71,812.78	52,786.26	0.32
			252,470.25	195,291.83	1.18
USD	206	Adobe Inc Reg	88,920.62	106,794.74	0.64
USD	1,160	Alibaba Group Holding Ltd ADR	78,720.24	77,939.53	0.47
USD	1,561	Alphabet Inc A	198,575.68	265,337.95	1.60
USD	776	Baidu Inc ADR repr 0.1 Share A	76,665.58	62,624.56	0.38
USD	7,165	CNH Industrial NV	65,428.71	67,731.85	0.41
USD	883	Micron Technology Inc	75,452.99	108,380.92	0.65
USD	703	PDD Holdings Inc A ADR spons rep 4 Shares	79,634.71	87,218.97	0.53
USD	2,135	Tencent Holdings Ltd unspns ADR repr 1 Share	80,587.00	94,357.60	0.57
			743,985.53	870,386.12	5.25
Total shares			6,524,016.07	7,253,721.93	43.70

* 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 2024

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets *
Closed-ended investment funds					
GBP	64,161	Tritax Big Box REIT Plc Reg Dist	117,439.71	117,394.79	0.71
Total closed-ended investment funds			117,439.71	117,394.79	0.71
Bonds					
AUD	960,000	Australia 3.25% Ser TB 139 13/21.04.25	578,895.49	592,785.05	3.57
BRL	3,500,000	IBRD 5% EMTN Ser 101279 21/22.01.26	542,022.27	547,024.75	3.30
EUR	300,000	Aareal Bank AG 5.875% EMTN 24/29.05.26	303,566.10	303,426.00	1.83
EUR	200,000	Accor SA Step-up Sen 19/04.02.26	188,494.00	193,918.00	1.17
EUR	200,000	AT&T Inc 3.55% 23/18.11.25	198,040.00	199,638.00	1.20
EUR	200,000	Banco Santander SA 3.25% EMTN Sub 16/04.04.26	193,216.00	197,937.00	1.19
EUR	200,000	Bank of America Corp FRN EMTN 21/22.09.26	201,480.00	201,468.00	1.21
EUR	200,000	Bankinter SA 0.875% EMTN 19/08.07.26	179,596.00	189,268.00	1.14
EUR	200,000	Bayer AG 0.375% 20/06.07.24	197,602.00	199,919.00	1.20
EUR	200,000	BMW Finance NV 3.25% EMTN 23/22.11.26	197,594.00	199,889.00	1.20
EUR	200,000	BNP Paribas SA 2.875% EMTN Reg S Sub 16/01.10.26	199,586.00	196,087.00	1.18
EUR	200,000	Ford Motor Cred Co LLC 4.867% 23/03.08.27	199,690.00	205,245.00	1.24
EUR	200,000	General Motors Financial Co 0.85% Ser 2020-1 20/26.02.26	181,714.00	191,152.00	1.15
EUR	100,000	Gestamp Automocion 3.25% EMTN Sen Reg S 18/30.04.26	96,500.00	98,415.00	0.59
EUR	200,000	Intesa Sanpaolo SpA 3.928% EMTN Ser 785 Sub 14/15.09.26	202,700.00	199,599.00	1.20
EUR	200,000	Intl Consolidated Air Gr SA 2.75% 21/25.03.25	175,650.00	198,312.00	1.20
EUR	200,000	Schaeffler AG 2.75% EMTN Sen 20/12.10.25	190,500.00	196,813.00	1.19
EUR	200,000	Société Générale SA FRN EMTN 05/18.08.25	191,917.03	195,067.97	1.18
EUR	200,000	TRATON Finance Luxembourg S.A. 4% EMTN 23/16.09.25	197,520.00	200,150.00	1.21
EUR	100,000	Valeo SA 1.5% EMTN Sen 18/18.06.25	96,800.00	97,355.00	0.59
EUR	200,000	Volkswagen Intl Finance NV FRN Sen Reg S 18/16.11.24	206,500.00	201,061.00	1.21
			3,598,665.13	3,664,719.97	22.08
GBP	200,000	Lloyds Bank Plc 4.875% EMTN Ser 2012-16 12/30.03.27	237,452.93	236,258.97	1.42
GBP	230,000	United Kingdom 4.5% 23/07.06.28	266,097.86	274,556.25	1.65
			503,550.79	510,815.22	3.07
IDR	10,500,000,000	EBRD 4.6% EMTN 20/09.12.25	598,773.05	583,046.96	3.51
INR	57,500,000	EBRD 5% EMTN 21/15.01.26	613,257.90	626,150.95	3.77
MXN	112,000	Mexico 5.75% Bonos Ser M 15/05.03.26	546,621.32	528,593.44	3.18
NOK	2,900,000	Nordic Investment Bank 1.5% EMTN 15/13.03.25	247,741.99	248,508.64	1.50
NZD	1,030,000	New Zealand 4.5% Ser 0427 14/15.04.27	581,289.00	583,115.76	3.51
Total bonds			7,810,816.94	7,884,760.74	47.49
<u>Transferable securities dealt in on another regulated market</u>					
Bonds					
USD	150,000	Boeing Co 2.196% 21/04.02.26	126,793.21	131,681.84	0.79
Total bonds			126,793.21	131,681.84	0.79
<u>Other transferable securities</u>					
Shares					
EUR	3,019	Let's Gowex SA	53,171.30	0.00	0.00
Total shares			53,171.30	0.00	0.00

* 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 2024

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets *
<u>Money market instruments</u>					
Money market instruments					
EUR	250,000	European Union 0% 24/06.09.24	245,668.69	248,335.00	1.50
Total money market instruments			245,668.69	248,335.00	1.50
Total investments in securities			14,877,905.92	15,635,894.30	94.19
Cash at banks				471,204.37	2.84
Other net assets/(liabilities)				492,819.88	2.97
Total				16,599,918.55	100.00

* 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 2024

Industrial classification

(in percentage of net assets)

Financials	25.75 %
Cyclical consumer goods	16.34 %
International institutions	13.58 %
Countries and governments	11.91 %
Technologies	9.88 %
Industrials	9.82 %
Healthcare	2.25 %
Raw materials	1.66 %
Telecommunications services	1.20 %
Non-cyclical consumer goods	0.95 %
Utilities	0.85 %
Total	<u>94.19 %</u>

Geographical classification

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

France	20.31 %
United Kingdom	13.02 %
United States of America	11.78 %
Germany	10.39 %
The Netherlands	8.43 %
Spain	6.09 %
Australia	3.57 %
New Zealand	3.51 %
Mexico	3.18 %
South Korea	2.40 %
Italy	2.31 %
Cayman Islands	1.95 %
Luxembourg	1.88 %
Finland	1.50 %
Belgium	1.50 %
Sweden	1.18 %
Switzerland	1.05 %
Portugal	0.14 %
Total	<u>94.19 %</u>

HALLEY SICAV - ALINEA GLOBAL

Statement of changes in investments from 1st January 2024 to 30th June 2024

Currency	Description	Purchases	Sales	Other*
Shares				
CHF	Roche Holding AG B de jouis Pref	137	0	-470
CHF	Roche Holding Ltd Pref	204	0	470
EUR	Accor SA	1,374	1,165	0
EUR	Air Liquide SA	80	0	53
EUR	ArcelorMittal SA Reg S	575	0	0
EUR	ASML Holding NV	111	0	0
EUR	Axa SA	504	0	0
EUR	Banco Bilbao Vizcaya Argent SA Reg	0	27,337	0
EUR	Banco Santander Reg SA	8,728	0	0
EUR	Bankinter SA Reg	0	8,649	0
EUR	Bayerische Motorenwerke AG	196	0	0
EUR	BNP Paribas SA A	629	0	0
EUR	Carrefour SA	0	5,864	0
EUR	Cie de Saint-Gobain SA	252	0	0
EUR	CNH Industrial NV	0	6,371	0
EUR	Corticeira Amorim SGPS SA Reg	288	0	0
EUR	Crédit Agricole SA	1,250	4,678	0
EUR	CTP NV	9,582	0	0
EUR	Daimler Truck Holding AG	245	0	0
EUR	Dassault Systemes SA	3,248	0	0
EUR	Engie SA	1,169	0	0
EUR	Erste Group Bank AG	0	4,033	0
EUR	EssilorLuxottica SA	365	0	0
EUR	GEA Group AG	2,999	0	0
EUR	Heineken NV	1,742	0	0
EUR	Industria de Diseno Textil SA	0	3,044	0
EUR	Infineon Technologies AG Reg	441	0	0
EUR	ING Groep NV	2,138	0	0
EUR	Intesa Sanpaolo SpA	53,020	0	0
EUR	Intl Consolidated Air Gr SA	7,263	0	0
EUR	Kion Group AG	2,236	0	0
EUR	LVMH Moët Hennessy L Vuit SE	219	0	0
EUR	Melia Hotels Intl SA	8,973	0	0
EUR	Mercedes-Benz Group AG Reg	313	0	0
EUR	Michelin SA	691	0	0
EUR	Publicis Groupe SA	199	0	0
EUR	Renault SA	741	0	0
EUR	Schaeffler AG Pref	2,067	0	0
EUR	Schneider Electric SE	88	0	0
EUR	Siemens AG Reg	126	0	0
EUR	Société Générale SA	769	0	0
EUR	Spie SAS	858	0	0
KRW	Hyundai Motor Co Ltd	27	0	0
KRW	LG Chem Ltd	10	0	0
KRW	Samsung Electronics Co Ltd	3,622	0	0
KRW	SK Hynix Inc	476	0	0
NOK	Yara Intl ASA	0	983	0
SEK	Attendo AB	4,097	0	0
SEK	Telefon AB LM Ericsson B	1,011	0	0
USD	Adobe Inc Reg	206	0	0
USD	Alibaba Group Holding Ltd ADR	1,160	0	0
USD	Alphabet Inc A	1,561	0	0
USD	Baidu Inc ADR repr 0.1 Share A	776	0	0

(*) Corporate actions

HALLEY SICAV - ALINEA GLOBAL

Statement of changes in investments (continued)

from 1st January 2024 to 30th June 2024

Currency	Description	Purchases	Sales	Other*
USD	CNH Industrial NV	7,165	0	0
USD	Micron Technology Inc	883	0	0
USD	PDD Holdings Inc A ADR spons rep 4 Shares	703	0	0
USD	Tencent Holdings Ltd unspons ADR repr 1 Share	2,135	0	0
<u>Closed-ended investment funds</u>				
GBP	Tritax Big Box REIT Plc Reg Dist	64,161	0	0
<u>Bonds</u>				
AUD	Australia 2.75% Ser 137 12/21.04.24	0	390,000	0
AUD	Australia 3.25% Ser TB 139 13/21.04.25	960,000	0	0
BRL	IBRD 5% EMTN Ser 101279 21/22.01.26	1,000,000	0	0
EUR	Aareal Bank AG 5.875% EMTN 24/29.05.26	300,000	0	0
EUR	European Union 0% 23/05.04.24	860,000	860,000	0
EUR	European Union 0% EMTN Ser 8 20/04.07.35	0	400,000	0
EUR	Goldman Sachs Group Inc FRN EMTN 22/07.02.25	0	200,000	0
EUR	Renault SA 1.125% Sen 19/04.10.27	0	300,000	0
GBP	Lloyds Bank Plc 4.875% EMTN Ser 2012-16 12/30.03.27	200,000	0	0
GBP	United Kingdom 4.5% 23/07.06.28	0	100,000	0
IDR	EBRD 4.6% EMTN 20/09.12.25	4,500,000,000	0	0
INR	EBRD 5% EMTN 21/15.01.26	23,500,000	0	0
MXN	Mexico 5.75% Bonos Ser M 15/05.03.26	31,000	0	0
NOK	EIB 1.5% EMTN Ser 2273/0100 Sen Reg S 17/26.01.24	0	3,000,000	0
NOK	Nordic Investment Bank 1.5% EMTN 15/13.03.25	2,900,000	0	0
NZD	New Zealand 4.5% Ser 0427 14/15.04.27	180,000	0	0
<u>Money market instruments</u>				
EUR	European Union 0% 24/06.09.24	450,000	200,000	0

(*) Corporate actions

HALLEY SICAV - INTERNATIONAL DIVERSIFIED PORTFOLIO

Statement of net assets (in EUR)

as at 30th June 2024

Assets

Securities portfolio at market value	6,029,997.65
Cash at banks	591,138.75
Other liquid assets	87,464.39
Formation expenses, net	4,841.75
Income receivable on portfolio	42,710.32
Unrealised gain on futures contracts	1,764.32
Prepaid expenses	2,953.14
Total assets	6,760,870.32

Liabilities

Bank overdrafts	79,944.52
Expenses payable	19,110.70
Total liabilities	99,055.22
Net assets at the end of the period	6,661,815.10

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	95.17	6,661,815.10
				6,661,815.10

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

HALLEY SICAV - INTERNATIONAL DIVERSIFIED PORTFOLIO

Statistical information (in EUR)

as at 30th June 2024

Total net assets	Currency	31.12.2022	31.12.2023	30.06.2024
	EUR	6,255,727.58	6,522,031.81	6,661,815.10

Net asset value per share class	Currency	31.12.2022	31.12.2023	30.06.2024
R EUR	EUR	89.37	93.17	95.17

Number of shares	outstanding at the beginning of the period	issued	redeemed	outstanding at the end of the period
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 2024

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets *
Investments in securities					
Transferable securities admitted to an official stock exchange listing					
Shares					
CHF	206	Nestlé SA Reg	19,850.79	19,622.59	0.29
CHF	90	Roche Holding Ltd Pref	24,941.10	23,320.51	0.35
			44,791.89	42,943.10	0.64
EUR	3,352	Allfunds Group Ltd	19,860.60	17,564.48	0.26
EUR	364	Danone	21,992.88	20,777.12	0.31
EUR	3,266	ENEL SpA	23,638.30	21,209.40	0.32
EUR	11,616	Intl Consolidated Air Gr SA	21,947.27	22,250.45	0.33
EUR	44	Kering Reg	16,227.20	14,894.00	0.22
EUR	482	Unilever Plc Reg	21,767.12	24,716.96	0.37
EUR	600	Vonovia SE	29,700.00	15,930.00	0.24
			155,133.37	137,342.41	2.05
GBP	252	Croda International Plc Reg	24,929.65	11,736.63	0.18
GBP	271	Reckitt Benckiser Group Plc	19,137.94	13,689.32	0.21
			44,067.59	25,425.95	0.39
USD	70	Adobe Inc Reg	31,555.97	36,289.47	0.54
USD	290	Advanced Micro Devices Inc	31,104.91	43,897.82	0.66
USD	844	Bank of America Corp	22,125.33	31,323.14	0.47
USD	2,282	Barrick Gold Corp	33,379.56	35,520.49	0.53
USD	250	First Solar Inc	20,178.90	52,598.92	0.79
USD	331	Gilead Sciences Inc	18,405.15	21,192.53	0.32
USD	413	Johnson Controls Intl Plc	25,852.75	25,617.87	0.38
USD	63	Meta Platforms Inc A	25,109.56	29,643.39	0.44
USD	84	Microsoft Corp	21,365.54	35,035.27	0.53
USD	355	NextEra Energy Inc	22,304.93	23,457.96	0.35
USD	240	Nike Inc B	30,478.61	16,880.18	0.25
USD	1,026	NVIDIA Corp	21,844.08	118,282.98	1.78
USD	373	PayPal Holdings Inc	47,067.21	20,198.95	0.30
USD	243	Qualcomm Inc	24,782.48	45,166.80	0.68
USD	404	The Walt Disney Co	47,059.51	37,432.96	0.56
USD	48	United Health Group Inc	21,820.20	22,811.20	0.34
			444,434.69	595,349.93	8.92
Total shares			688,427.54	801,061.39	12.00
Bonds					
BRL	750,000	IBRD 5.75% EMTN Ser 101273 21/14.01.28	91,656.47	107,929.53	1.62
EUR	100,000	Air Products and Chemicals Inc 4% 23/03.03.35	96,511.00	101,481.00	1.52
EUR	100,000	Airbus SE 2.125% EMTN Ser 5 14/29.10.29	93,128.00	94,512.50	1.42
EUR	125,000	Belgium 3% 144A 23/22.06.33	118,743.75	124,668.75	1.87
EUR	100,000	Coca-Cola Co 1.25% 19/08.03.31	85,763.00	88,284.50	1.33
EUR	150,000	Crédit Agricole SA 1.7% 19/07.05.29	134,475.00	134,315.25	2.02
EUR	150,000	Deutschland 2.2% Ser 187 23/13.04.28	148,351.50	148,234.50	2.23
EUR	125,000	Deutschland 2.5% 23/13.03.25	125,561.25	124,293.12	1.87
EUR	100,000	France 1.75% OAT 14/25.11.24	99,215.00	99,271.00	1.49
EUR	100,000	France 3.5% T-Bond 10/25.04.26	100,914.00	100,601.50	1.51
EUR	150,000	Goldman Sachs Group Inc 4% EMTN 22/21.09.29	149,917.00	152,807.25	2.29
EUR	100,000	IBM Corp 3.625% 23/06.02.31	96,082.00	100,658.50	1.51
EUR	125,000	Italia 2.5% BTP Sen 14/01.12.24	124,232.50	124,405.00	1.87
EUR	50,000	Italia 4% Ser 12Y 144A 22/30.04.35	46,231.00	49,787.50	0.75
EUR	100,000	Kering 3.25% EMTN 23/27.02.29	99,735.00	99,160.00	1.49
EUR	100,000	Microsoft Corp 3.125% Sen 13/06.12.28	102,042.00	100,418.00	1.51
EUR	100,000	Nestle Finance Intl Ltd 3.5% EMTN 23/13.12.27	101,100.00	101,086.50	1.52
EUR	100,000	Procter & Gamble Co 4.875% Sen 07/11.05.27	105,677.00	104,565.50	1.57
EUR	100,000	RWE AG 2.75% EMTN 22/24.05.30	95,329.00	95,406.50	1.43
EUR	100,000	SAP SE 1.75% EMTN Ser 5 14/22.02.27	98,257.00	97,780.50	1.47

* 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 2024

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets *
EUR	100,000	Thales SA 0.75% EMTN Sen 18/23.01.25	95,202.20	98,301.50	1.48
EUR	100,000	Unilever Fin Netherlands BV 3.25% EMTN 23/23.02.31	98,245.00	99,748.00	1.50
EUR	100,000	United Parcel Serv Inc 1.625% 15/15.11.25	96,295.00	97,445.50	1.46
			2,311,007.20	2,337,232.37	35.11
USD	100,000	Adobe Inc 4.95% 24/04.04.34	91,552.86	92,802.35	1.39
USD	100,000	Amazon.com Inc 4.7% 22/01.12.32	89,619.91	92,352.55	1.39
USD	100,000	Bristol Myers Squibb Co 3.55% 22/15.03.42	70,490.16	72,444.47	1.09
USD	100,000	Johnson & 3.625% 17/03.03.37	78,762.75	81,277.06	1.22
USD	100,000	Royal Bank of Canada 3.375% Ser I 22/14.04.25	89,700.93	91,784.71	1.38
USD	300,000	US 4% Ser AA-2028 23/30.06.28	272,665.83	275,427.81	4.13
USD	200,000	US 4.125% Ser F-2032 22/15.11.32	181,217.32	183,166.54	2.75
USD	250,000	US 4.5% Ser F-2033 23/15.11.33	229,195.84	234,991.05	3.53
USD	100,000	Visa Inc 4.15% 15/14.12.35	85,038.26	86,949.42	1.31
			1,188,243.86	1,211,195.96	18.19
Total bonds			3,590,907.53	3,656,357.86	54.92
Transferable securities dealt in on another regulated market					
Bonds					
USD	200,000	Alphabet Inc 1.9% 20/15.08.40	115,758.06	121,525.75	1.82
USD	100,000	Apple Inc 4.3% 23/10.05.33	89,518.77	91,940.56	1.38
USD	50,000	Brink's Co 5.5% 20/15.07.25	47,840.52	46,631.42	0.70
USD	50,000	Fair Isaac Corp 4% 19/15.06.28	42,993.03	43,639.89	0.66
USD	100,000	NetFlix Inc 5.375% 19/15.11.29	100,075.05	94,381.77	1.42
USD	150,000	The Walt Disney Co 2.65% 20/13.01.31	133,947.91	122,069.57	1.83
USD	50,000	Verizon Communications Inc 2.355% Ser B 22/15.03.32	37,620.77	38,091.41	0.57
Total bonds			567,754.11	558,280.37	8.38
Open-ended investment funds					
Investment funds (UCITS)					
EUR	102	BlackRock Strateg Fds European Opp Extension A2 Cap	67,452.60	67,482.18	1.01
EUR	3,620	Columbia Threadneedle (Irl) III Plc RE Eq Mark Ne B Cap	49,956.00	50,788.60	0.76
EUR	408	CPR Invest Hydrogen I EUR Cap	41,428.32	39,690.24	0.60
EUR	342	DWS Invest Top Div TFCH P Cap	39,070.27	42,756.84	0.64
EUR	170	Edmond de Rothschild Fd Big Data I Cap	41,121.30	52,263.10	0.78
EUR	24	Eleva Ucits Fd Absolute Return Europe I EUR Cap	32,106.63	33,139.92	0.50
EUR	952	Fundsmith SICAV Equity Fd I Cap	59,923.13	61,362.87	0.92
EUR	1,351	Goldman Sachs Fds Scv India Equity Ptf R Cap	28,709.34	37,598.33	0.56
EUR	326	JPMorgan Inv Fds Gl Select Equity A Cap	74,856.21	81,663.00	1.23
EUR	308	Magallanes Value Investors UCITS Eur Equity I Cap	61,625.67	64,647.25	0.97
EUR	108	Robeco Capital Gh Fds BP US Premium Eq I EUR Cap	59,328.57	65,900.52	0.99
EUR	335	Seilern Intl Fds PLC World Gh H C EUR Dist	67,081.74	60,986.75	0.92
EUR	2,623	Sigma Investment House FCP Short Mid-Term EUR B Cap	256,412.74	263,375.43	3.95
EUR	1,753	T.Rowe Price Fds SICAV US Sm Co Equity Q Cap	24,875.07	26,820.90	0.40
Total investment funds (UCITS)			903,947.59	948,475.93	14.23
Tracker funds (UCITS)					
EUR	855	Xtrackers FTSE Vietnam Swap UCITS ETF 1C Cap	29,811.98	20,592.68	0.31
EUR	606	Xtrackers MSCI Japan UCITS ETF 1C Cap	46,022.06	45,229.42	0.68
Total tracker funds (UCITS)			75,834.04	65,822.10	0.99
Total investments in securities			5,826,870.81	6,029,997.65	90.52
Cash at banks				591,138.75	8.87
Bank overdrafts				-79,944.52	-1.20
Other net assets/(liabilities)				120,623.22	1.81
Total				6,661,815.10	100.00

* 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 2024

Industrial classification

(in percentage of net assets)

Countries and governments	22.00 %
Technologies	16.28 %
Investment funds	15.22 %
Financials	9.18 %
Cyclical consumer goods	7.12 %
Industrials	5.77 %
Non-cyclical consumer goods	4.08 %
Healthcare	3.32 %
Raw materials	2.23 %
Utilities	2.10 %
International institutions	1.62 %
Energy	0.79 %
Telecommunications services	0.57 %
Real estate	0.24 %
Total	<u>90.52 %</u>

Geographical classification

(by domicile of the issuer)

(in percentage of net assets)

United States of America	46.01 %
Luxembourg	15.06 %
France	8.52 %
Germany	7.24 %
Italy	2.94 %
The Netherlands	2.92 %
Ireland	2.06 %
Canada	1.91 %
Belgium	1.87 %
United Kingdom	1.35 %
Switzerland	0.64 %
Total	<u>90.52 %</u>

HALLEY SICAV - INTERNATIONAL DIVERSIFIED PORTFOLIO

Statement of changes in investments

from 1st January 2024 to 30th June 2024

Currency	Description	Purchases	Sales	Other*
<u>Shares</u>				
CHF	Nestlé SA Reg	206	0	0
EUR	Allfunds Group Ltd	3,352	0	0
EUR	Kering Reg	44	0	0
USD	Barrick Gold Corp	766	0	0
USD	Electronic Arts Inc	0	161	0
USD	First Solar Inc	0	71	0
USD	Meta Platforms Inc A	63	0	0
USD	NVIDIA Corp	0	145	1,026
USD	The Walt Disney Co	58	0	0
<u>Bonds</u>				
EUR	Crédit Agricole SA 1.7% 19/07.05.29	150,000	0	0
EUR	France 1.75% OAT 14/25.11.24	100,000	0	0
EUR	Goldman Sachs Group Inc 4% EMTN 22/21.09.29	50,000	0	0
EUR	RWE AG 2.75% EMTN 22/24.05.30	100,000	0	0
EUR	Wells Fargo & Co VAR EMTN 20/04.05.25	0	150,000	0
USD	Adobe Inc 4.95% 24/04.04.34	100,000	0	0
USD	Bristol Myers Squibb Co 3.55% 22/15.03.42	50,000	0	0
USD	CoreCivic Inc 8.25% 21/15.04.26	0	50,000	0
USD	NetFlix Inc 5.375% 19/15.11.29	50,000	0	0
USD	US 1.125% Ser AJ-2025 22/15.01.25	0	250,000	0
USD	US 4% Ser AA-2028 23/30.06.28	100,000	0	0
USD	US 4.5% Ser F-2033 23/15.11.33	250,000	0	0
USD	Verizon Communications Inc 2.355% Ser B 22/15.03.32	50,000	0	0
<u>Money market instruments</u>				
EUR	Deutschland 0% 23/17.04.24	0	65,000	0
USD	US 0% T-Bills 23/13.06.24	0	370,000	0
<u>Investment funds (UCITS)</u>				
EUR	BlackRock Strateg Fds European Opp Extension A2 Cap	102	0	0
EUR	DWS Portfolio EUR Ultra Short Fixed Income Fd NC Cap	0	1,375	0
EUR	Eleva Ucits Fd Absolute Return Europe I EUR Cap	24	0	0
EUR	Fundsmith SICAV Equity Fd I Cap	952	0	0
EUR	Goldman Sachs Fds Scv India Equity Ptf R Cap	280	0	0
EUR	JPMorgan Inv Fds GI Select Equity A Cap	326	0	0
EUR	Magallanes Value Investors UCITS Eur Equity I Cap	203	0	0
EUR	Robeco Capital Gh Fds BP US Premium Eq I EUR Cap	29	0	0
EUR	Seilem Intl Fds PLC World Gh H C EUR Dist	67	0	0
EUR	Sigma Investment House FCP Short Mid-Term EUR B Cap	0	3,007	0
JPY	Schroder Intl Select Fd SICAV Japanese Equity C Cap	774	2,432	0

(*) Corporate actions

HALLEY SICAV - INTERNATIONAL DIVERSIFIED PORTFOLIO

Statement of changes in investments (continued)

from 1st January 2024 to 30th June 2024

Currency	Description	Purchases	Sales	Other*
<u>Tracker funds (UCITS)</u>				
EUR	WisdomTree Issuer ICAV Battery Solutions UCITS ETF Cap	0	514	0
EUR	Xtrackers FTSE Vietnam Swap UCITS ETF 1C Cap	261	0	0
EUR	Xtrackers MSCI Japan UCITS ETF 1C Cap	606	0	0

(*) Corporate actions

HALLEY SICAV - LA PLETA

Statement of net assets (in EUR)

as at 30th June 2024

Assets

Securities portfolio at market value	16,545,442.38
Cash at banks	1,005,201.86
Formation expenses, net	6,140.32
Income receivable on portfolio	4,853.96
Prepaid expenses	3,507.44
Total assets	17,565,145.96

Liabilities

Other liquid liabilities	48.40
Expenses payable	24,279.00
Total liabilities	24,327.40
Net assets at the end of the period	17,540,818.56

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	150,621.904	EUR	116.46	17,540,818.56
				17,540,818.56

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

HALLEY SICAV - LA PLETA

Statistical information (in EUR)
as at 30th June 2024

Total net assets	Currency	31.12.2022	31.12.2023	30.06.2024
	EUR	15,550,571.35	17,697,703.35	17,540,818.56

Net asset value per share class	Currency	31.12.2022	31.12.2023	30.06.2024
A	EUR	92.53	108.64	116.46

Number of shares	outstanding at the beginning of the period	issued	redeemed	outstanding at the end of the period
A	162,907.962	-	-12,286.058	150,621.904

HALLEY SICAV - LA PLETA

Statement of investments and other net assets (in EUR) as at 30th June 2024

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets *
Investments in securities					
Transferable securities admitted to an official stock exchange listing					
Shares					
CAD	500	Alimentation Couche-Tard Inc	25,076.58	26,179.62	0.15
CAD	200	Canadian National Railway Co	21,754.45	22,051.31	0.13
CAD	500	Canadian Pacif Kansas City Ltd	35,530.70	36,740.82	0.21
CAD	550	West Fraser Timber Co Ltd	46,862.71	39,413.34	0.22
			129,224.44	124,385.09	0.71
CHF	53	Barry Callebaut AG Reg	106,831.98	80,582.73	0.46
CHF	230	Belimo Holding AG	104,757.62	107,632.66	0.61
CHF	500	BKW AG Reg	78,257.56	74,411.70	0.42
CHF	150	Bucher Industries SA Reg	62,075.24	56,392.96	0.32
CHF	15	Chocolade Lindt & Spruengli AG Partizsch	153,423.15	163,414.95	0.93
CHF	725	Co Financière Richemont SA	105,283.98	105,600.49	0.60
CHF	225	Comet Holding AG Reg	59,118.02	84,589.44	0.48
CHF	195	Edisun Power Europe AG Partizsch	22,481.70	16,808.84	0.10
CHF	600	Galenica SA Reg	44,307.07	45,830.96	0.26
CHF	395	Geberit AG Reg	202,653.71	217,747.44	1.24
CHF	90	Givaudan SA Reg	328,724.54	398,177.90	2.27
CHF	200	Kardex Holding Reg	43,097.11	47,357.62	0.27
CHF	300	Kuehne & Nagel Intl AG Reg	77,185.28	80,507.96	0.46
CHF	30	LEM Holding SA	64,038.99	44,553.55	0.25
CHF	460	Lonza Group AG Reg	277,363.22	234,278.99	1.34
CHF	4,162	Nestlé SA Reg	470,718.69	396,452.51	2.26
CHF	360	Roche Holding Ltd Pref	123,611.15	93,282.05	0.53
CHF	1,721	Sika Ltd	474,073.49	459,702.52	2.62
CHF	650	Sonova Holding AG	205,085.78	187,394.94	1.07
CHF	1,320	Straumann Holding AG	178,075.13	152,578.78	0.87
CHF	190	Swiss Life Holding Reg	105,624.73	130,351.86	0.74
CHF	325	Tecan Group AG	107,558.71	101,528.10	0.58
CHF	200	Zurich Insurance Group AG Reg	84,616.16	99,513.32	0.57
			3,478,963.01	3,378,692.27	19.25
DKK	33	AP Moeller Maersk AS B	41,236.69	53,564.54	0.31
DKK	450	Coloplast A/S B	56,851.02	50,481.12	0.29
DKK	550	DSV A/S	96,566.37	78,691.12	0.45
DKK	1,500	Novo Nordisk AS B	104,542.47	202,262.39	1.15
DKK	1,350	Novonosis AS B	76,211.13	77,133.66	0.44
DKK	112	Svitzer Group A/S	3,225.55	3,897.96	0.02
			378,633.23	466,030.79	2.66
EUR	543	Airbus SE	70,807.20	69,645.18	0.40
EUR	11,041	Allfunds Group Ltd	73,063.60	57,854.84	0.33
EUR	445	ASML Holding NV	263,569.33	429,069.00	2.45
EUR	250	Bayerische Motorenwerke AG	25,500.00	22,095.00	0.13
EUR	890	Carl Zeiss Meditec AG	120,978.45	58,428.50	0.33
EUR	185	Christian Dior SE	139,965.00	124,227.50	0.71
EUR	8,566	EDP Renovaveis SA	195,985.06	111,786.30	0.64
EUR	5,375	ENEL SpA	31,630.69	34,905.25	0.20
EUR	550	Fresenius Medical Care AG	20,694.50	19,668.00	0.11
EUR	80	Hermes Intl SA	145,119.42	171,200.00	0.98
EUR	2,746	Infineon Technologies AG Reg	92,265.60	94,201.53	0.54
EUR	504	LVMH Moët Hennessy L Vuit SE	388,340.47	359,654.40	2.05
EUR	1,000	RWE AG A	38,000.00	31,950.00	0.18
EUR	200	Sanofi SA	17,062.00	17,988.00	0.10
EUR	1,100	Schneider Electric SE	158,312.68	246,730.00	1.41
EUR	450	Siemens AG Reg	64,765.00	78,174.00	0.45
EUR	1,000	Siemens Healthineers AG Reg	53,000.00	53,800.00	0.31
EUR	2,820	Stellantis NV	52,697.85	52,102.32	0.30
EUR	1,969	STMicroelectronics NV	73,754.41	72,587.19	0.41
EUR	534	Teleperformance SE	56,817.60	52,513.56	0.30

* 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 2024

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets *
EUR	2,778	Unilever Plc Reg	129,482.58	142,455.84	0.81
			2,211,811.44	2,301,036.41	13.14
GBP	4,761	GSK Plc	92,533.46	85,904.04	0.49
SEK	1,000	Boliden AB	25,201.46	29,870.84	0.17
SEK	1,955	EQT AB Reg	53,470.00	53,937.17	0.31
SEK	4,000	Svenska Cellulosa Aktiebol SCA B	63,593.18	55,161.07	0.31
			142,264.64	138,969.08	0.79
USD	350	Abbott Laboratories	37,809.22	33,938.50	0.19
USD	950	AbbVie Inc	135,844.09	152,056.74	0.87
USD	660	Accenture Plc	190,086.83	186,870.66	1.07
USD	256	Adobe Inc Reg	123,698.40	132,715.79	0.76
USD	376	Advanced Micro Devices Inc	53,404.69	56,915.79	0.32
USD	300	AGCO Corp Reg	35,441.63	27,402.02	0.16
USD	495	Air Products and Chemicals Inc	124,709.92	119,200.03	0.68
USD	2,845	Alphabet Inc C	316,474.11	486,963.33	2.78
USD	1,029	Amazon.com Inc	124,775.92	185,567.61	1.06
USD	950	American Electric Power Co Inc	86,124.07	77,783.69	0.44
USD	576	American Express Co	88,088.49	124,461.37	0.71
USD	850	American Water Works Co Inc	122,014.82	102,450.54	0.58
USD	140	Amgen Inc	33,213.78	40,820.27	0.23
USD	2,482	Apple Inc Reg	362,117.57	487,830.20	2.78
USD	200	Atkore International Group Inc	26,588.43	25,182.90	0.14
USD	30	Autozone Inc	68,158.42	82,981.52	0.47
USD	500	Bank of America Corp	19,119.50	18,556.36	0.11
USD	5,453	Barrick Gold Corp	73,901.13	84,878.72	0.48
USD	200	Berkshire Hathaway Inc	64,817.46	75,923.85	0.43
USD	453	Biogen Inc	92,330.37	97,997.82	0.56
USD	563	Boeing Co (The)	102,716.27	95,624.89	0.55
USD	250	Cadence Design Systems Inc	41,920.72	71,796.85	0.41
USD	1,000	California Water Serv Group Reg	53,460.51	45,250.09	0.26
USD	300	Caterpillar Inc Reg	69,721.23	93,253.08	0.53
USD	1,278	Cisco Systems Inc	56,174.39	56,660.86	0.32
USD	3,150	Coca-Cola Co	185,318.41	187,101.06	1.07
USD	500	ConocoPhillips Reg	53,211.35	53,368.79	0.30
USD	800	Cooper Companies Inc (The)	74,456.26	65,173.57	0.37
USD	955	Danaher Corp	229,219.19	222,664.01	1.27
USD	400	Deere and Co	149,632.29	139,466.22	0.80
USD	900	Dollar General Corp	200,476.83	111,055.43	0.63
USD	550	Elevance Health Inc	257,119.61	278,110.30	1.59
USD	100	Eli Lilly & Co	33,284.49	84,488.62	0.48
USD	763	Exxon Mobil Corp	73,852.80	81,967.67	0.47
USD	1,515	Fortinet Inc	92,659.14	85,208.15	0.49
USD	300	General Mills Inc	23,210.29	17,709.97	0.10
USD	1,200	Globus Medical Inc	68,285.99	76,696.53	0.44
USD	163	HCA Healthcare Inc	45,621.67	48,869.58	0.28
USD	685	Hershey Co (The)	147,853.60	117,509.85	0.67
USD	739	Home Depot Inc	211,049.89	237,395.82	1.35
USD	300	Humana Inc	137,133.84	104,605.26	0.60
USD	100	IDEXX Laboratories Inc	44,089.29	45,464.73	0.26
USD	1,000	Intel Corp	43,484.17	28,900.71	0.16
USD	875	Intuitive Surgical Inc	233,110.18	363,236.05	2.07
USD	1,050	Johnson & Johnson	170,241.12	143,213.89	0.82
USD	1,441	Kellanova	73,893.81	77,563.34	0.44
USD	840	Labcorp Holdings Inc	172,851.16	159,526.32	0.91
USD	135	Lam Research Corp	81,833.50	134,149.64	0.76
USD	130	Linde Plc	40,007.92	53,256.21	0.30
USD	235	Lockheed Martin Corp Reg	92,347.83	102,434.21	0.58
USD	550	Mastercard Inc A	189,973.27	226,425.91	1.29
USD	588	Mc Donald's Corp	143,040.48	139,833.82	0.80
USD	200	Medtronic Plc Reg	19,250.47	14,690.18	0.08
USD	600	Merck & Co Inc	57,173.98	69,316.91	0.40

* 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 2024

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets *
USD	65	Mettler Toledo Intl Inc	86,996.94	84,773.56	0.48
USD	1,225	Micron Technology Inc	84,664.70	150,358.58	0.86
USD	1,258	Microsoft Corp	336,131.40	524,694.94	2.99
USD	60	Monolithic Power Syst Inc	26,519.24	46,006.72	0.26
USD	314	Moody's Corp	110,956.06	123,340.82	0.70
USD	2,079	NextEra Energy Inc	159,154.67	137,377.74	0.78
USD	2,245	Nike Inc B	239,288.78	157,900.01	0.90
USD	2,000	NVIDIA Corp	80,068.79	230,571.11	1.31
USD	1,000	Pepsico Inc	159,616.05	153,910.04	0.88
USD	553	Procter & Gamble Co	79,461.25	85,107.09	0.49
USD	400	Quanta Services Inc	67,511.00	94,845.09	0.54
USD	200	Resmed Inc	43,325.34	35,726.02	0.20
USD	100	Salesforce Inc	18,847.30	23,992.16	0.14
USD	575	Stryker Corp	139,862.89	182,571.62	1.04
USD	200	Synopsys Inc	79,842.70	111,060.10	0.63
USD	500	Taiwan Semiconduct Mfg Co Ltd ADR repr 5 Shares	45,897.06	81,098.36	0.46
USD	787	Take-Two Interactive Softw Inc	111,064.56	114,194.32	0.65
USD	300	Target Corp	52,166.53	41,444.57	0.24
USD	996	The Walt Disney Co	94,971.38	92,285.22	0.53
USD	738	Thermo Fisher Scientific Inc	374,072.32	380,845.46	2.17
USD	100	Tractor Supply Co	18,842.71	25,195.97	0.14
USD	250	Union Pacific Corp	59,111.29	52,785.55	0.30
USD	300	United Health Group Inc	136,937.50	142,569.99	0.81
USD	300	Veeva Syst Inc	50,977.74	51,234.60	0.29
USD	318	Veralto Corp	26,995.79	28,330.96	0.16
USD	800	Visa Inc A	160,030.07	195,946.25	1.12
USD	200	Waste Connections Inc Reg	26,620.61	32,728.63	0.19
USD	200	Waste Management Inc	30,074.76	39,817.10	0.23
			8,746,404.23	9,853,198.81	56.16
Total shares			15,179,834.45	16,348,216.49	93.20
Closed-ended investment funds					
USD	227	American Tower Corp	36,573.17	41,176.05	0.23
Total closed-ended investment funds			36,573.17	41,176.05	0.23
Other transferable securities					
Warrants and rights					
EUR	1,170	Amplifon SpA Droits de sousc 09.07.24	0.00	0.02	0.00
Total warrants and rights			0.00	0.02	0.00
Open-ended investment funds					
Investment funds (UCITS)					
EUR	195	Pictet Water P EUR Cap	88,023.00	101,429.25	0.58
Total investment funds (UCITS)			88,023.00	101,429.25	0.58
Tracker funds (UCITS)					
EUR	632	iShares II Plc Global Clean Energy UCITS ETF Cap	19,787.86	11,468.27	0.07
USD	1,050	iShares V Plc Agribusiness UCITS ETF Cap	54,317.40	43,152.30	0.25
Total tracker funds (UCITS)			74,105.26	54,620.57	0.32
Total investments in securities			15,378,535.88	16,545,442.38	94.33
Cash at banks				1,005,201.86	5.73
Other net assets/(liabilities)				-9,825.68	-0.06
Total				17,540,818.56	100.00

* 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 2024

Industrial classification

(in percentage of net assets)

Healthcare	23.26 %
Technologies	21.57 %
Cyclical consumer goods	13.67 %
Industrials	11.71 %
Non-cyclical consumer goods	8.11 %
Raw materials	7.49 %
Utilities	3.60 %
Financials	2.87 %
Energy	0.92 %
Investment funds	0.90 %
Real estate	0.23 %
Total	<u>94.33 %</u>

Geographical classification

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

United States of America	53.81 %
Switzerland	19.25 %
France	5.55 %
The Netherlands	3.56 %
Denmark	2.66 %
Germany	2.05 %
United Kingdom	1.93 %
Ireland	1.47 %
Canada	1.38 %
Sweden	0.79 %
Spain	0.64 %
Luxembourg	0.58 %
Taiwan	0.46 %
Italy	0.20 %
Total	<u>94.33 %</u>

HALLEY SICAV - LA PLETA

Statement of changes in investments from 1st January 2024 to 30th June 2024

Currency	Description	Purchases	Sales	Other*
Shares				
CAD	Royal Bank of Canada	0	400	0
CAD	Toronto Dominion Bank (The)	0	500	0
CHF	Bachem Holding AG Partizsch	0	300	0
CHF	Burckhardt Compression Hg Ltd Reg	0	185	0
CHF	Comet Holding AG Reg	0	135	0
CHF	Edisun Power Europe AG Partizsch	0	205	0
CHF	Emmi AG Reg	0	65	0
CHF	Interroll-Holding SA Reg	0	70	0
CHF	Komax Holding AG Reg	0	100	0
CHF	Partners Group Holding Reg	0	90	0
CHF	Siegfried Holding SA Reg	0	153	0
CHF	Sika Ltd	0	104	0
CHF	Swiss Life Holding Reg	0	150	0
DKK	AP Moeller Maersk AS B	56	23	0
DKK	Svitzer Group A/S	0	0	112
EUR	Airbus SE	543	0	0
EUR	Allfunds Group Ltd	11,041	0	0
EUR	Amplifon SpA Post Frazionamento	0	1,170	0
EUR	ASML Holding NV	0	75	0
EUR	Deutsche Boerse AG Reg	0	150	0
EUR	EDP Renovaveis SA	0	0	133
EUR	ENEL SpA	12,515	7,140	0
EUR	Gerresheimer AG	0	200	0
EUR	Iberdrola SA	4,798	4,798	0
EUR	Infineon Technologies AG Reg	2,746	0	0
EUR	Koninklijke DSM NV	0	400	0
EUR	LVMH Moët Hennessy L Vuit SE	0	41	0
EUR	Stellantis NV	2,820	0	0
EUR	STMicroelectronics NV	1,969	0	0
EUR	Symrise AG	0	300	0
EUR	Teleperformance SE	534	0	0
EUR	Unilever Plc Reg	2,778	0	0
GBP	GSK Plc	4,761	0	0
NOK	SalMar ASA	0	1,676	0
SEK	EQT AB Reg	0	2,180	0
USD	Adobe Inc Reg	256	0	0
USD	Advanced Micro Devices Inc	376	0	0
USD	Amazon.com Inc	0	561	0
USD	American Express Co	0	474	0
USD	Apple Inc Reg	0	418	0
USD	Archer-Daniels Midland Co	0	480	0
USD	Aspen Technology Inc	0	650	0
USD	Barrick Gold Corp	5,453	0	0
USD	Biogen Inc	453	0	0
USD	Boeing Co (The)	563	0	0
USD	Brookfield Renewable Corp	0	1,250	0
USD	Cisco Systems Inc	778	0	0
USD	ConocoPhillips Reg	500	0	0
USD	Cooper Companies Inc (The)	0	0	-200
USD	Cooper Companies Inc (The)	0	0	800

(*) Corporate actions

HALLEY SICAV - LA PLETA

Statement of changes in investments (continued) from 1st January 2024 to 30th June 2024

Currency	Description	Purchases	Sales	Other*
USD	Emerson Electric Co	0	500	0
USD	Exxon Mobil Corp	763	0	0
USD	Fortinet Inc	1,515	0	0
USD	HCA Healthcare Inc	163	0	0
USD	Home Depot Inc	0	111	0
USD	Insulet Corp	0	50	0
USD	Intl Flavors & Fragrances Inc	0	300	0
USD	Kellanova	1,441	0	0
USD	Labcorp Holdings Inc	0	0	840
USD	Labcorp Holdings Inc	0	0	-840
USD	Lockheed Martin Corp Reg	235	0	0
USD	Mc Donald's Corp	118	0	0
USD	Microsoft Corp	0	535	0
USD	Moody's Corp	314	0	0
USD	Nike Inc B	495	0	0
USD	Norfolk Southern Corp	0	150	0
USD	NVIDIA Corp	0	0	1,800
USD	Service Corp Intl	0	200	0
USD	Synopsys Inc	100	0	0
USD	Take-Two Interactive Softw Inc	787	0	0
USD	The Walt Disney Co	996	0	0
USD	Thermo Fisher Scientific Inc	0	81	0
<u>Closed-ended investment funds</u>				
USD	American Tower Corp	227	0	0
<u>Warrants and rights</u>				
EUR	Amplifon SpA Droits de sousc 09.07.24	0	0	1,170
<u>Investment funds (UCITS)</u>				
EUR	BNP Paribas Fds Aqua Privilege Cap	0	300	0

(*) Corporate actions

HALLEY SICAV

Notes to the financial statements

as at 30th June 2024

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 Depositary 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.

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 2024

(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 2024

f) Valuation of futures contracts

Open futures contracts are valued at the last settlement or close price on the stock exchanges or regulated markets. Realised gains and losses on futures contracts are determined using the FIFO (First In, First Out) method. Net unrealised gains or losses of open contracts are disclosed in the statement of net assets.

g) 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.

h) 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.

i) 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.

j) Payable on treasury transactions

The item "Payable on treasury transactions" comprises new time deposits, maturities of loans, foreign exchange transactions or forward foreign exchange transactions not yet disclosed under the item "Cash at banks".

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 2024

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% (***)
	B	EUR	1.80%	n/a	1.80% (***)
	I	EUR	1.00%	n/a	1.00% (***)
HALLEY SICAV - INTERNATIONAL DIVERSIFIED PORTFOLIO	R	EUR	0.20% (*)	0.40%	n/a
HALLEY SICAV - LA PLETA	A	EUR	0.15% (**)	0.20%	n/a

(*) 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. 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 PORTFO	0.40% .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

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.

HALLEY SICAV

Notes to the financial statements (continued)

as at 30th June 2024

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.

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.

HALLEY SICAV

Notes to the financial statements (continued)

as at 30th June 2024

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	59,377.45	0.85%
	B	21,986.80	0.71%
	I	23,456.97	0.70%
		<u>104,821.22</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.

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.

HALLEY SICAV

Notes to the financial statements (continued)

as at 30th June 2024

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

The cash balances as at 30th June 2024 on the following liquidated Sub-Fund is as follows:

- HALLEY SICAV - HALLEY EUROPEAN EQUITIES (liquidated 15th April 2019):
 - EUR 41,650.01
 - DKK 16,358.98
 - NOK 69,174.32

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 2024, the situation is unchanged, the security is still priced at zero.

Note 10 - Expenses payables

At the date of the financial statements the item "Expenses payables" disclosed in the statement of net assets are composed as follow :

	HALLEY SICAV - ALINEA GLOBAL (in EUR)	HALLEY SICAV - INTERNATIONAL DIVERSIFIED PORTFOLIO (in EUR)	HALLEY SICAV - LA PLETA (in EUR)
Risk management fee	4,373.43	-	-
Administrative fee	3,709.62	3,382.78	3,900.75
Custodian fee	794.05	794.05	866.43
Custodian bank commission	198.6	198.6	198.6
Management fee	16,864.59	1,789.41	2,828.75
Other manco services	1,148.10	5,793.70	7,912.78
Performance fee	104,821.24	-	-
Audit fee	4,845.00	4,830.90	4,830.90
Directors' fee	1,609.28	1,609.28	1,609.28
Subscription duty	1,504.51	711.98	2,131.51

HALLEY SICAV

Notes to the financial statements (continued)

as at 30th June 2024

Note 11 - Futures contracts

As at 30th June 2024, the following Sub-Funds is committed in the following futures contracts :

HALLEY SICAV - ALINEA GLOBAL

	Number of contracts	Denomination	Currency	Exposure (in EUR)	Unrealised result (in EUR)
Sale	4	EUR FUT 09/24 CME	CAD	-500,915.04	3,725.57
Sale	3	Espana 10 Years FUT 09/24 EUX	EUR	-365,970.00	720.00
Sale	27	French OAT FUT 09/24 EUX	EUR	-3,324,240.00	14,490.00
Purchase	2	Nikkei 225 Index FUT 09/24 OSE	JPY	459,210.22	8,005.43
Sale	2	EUR FUT 09/24 FNX	NOK	-251,121.53	38.34
Sale	2	EUR FUT 09/24 CME	SEK	-250,083.49	-2,499.51
Purchase	8	EUR FUT 09/24 CME	USD	1,003,359.46	-3,359.46
Purchase	9	MSCI AC Asia Pacific ex Japan NTR USD Index FUT 09/24 EUX	USD	512,905.94	2,491.60
Purchase	13	RUSSELL 2000 FUT 09/24 CME	USD	1,252,566.26	20,768.01
					<u>44,379.98</u>

HALLEY SICAV - INTERNATIONAL DIVERSIFIED PORTFOLIO

	Number of contracts	Denomination	Currency	Exposure (in EUR)	Unrealised result (in EUR)
Purchase	5	EUR FUT 09/24 CME	USD	627,099.66	-1,078.99
Purchase	3	US Treasury Note 10 Years FUT 09/24 CBOT	USD	307,907.00	2,843.31
					<u>1,764.32</u>

Note 12 - Events

There are no significant events.

Note 13 - Subsequent events

Ana Casanovas has been appointed conducting officer of the management company with effect from 18th July 2024.

HALLEY SICAV

Additional information

as at 30th June 2024

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.