

HUGAU MONETERME

HALF-YEARLY DISCLOSURE DOCUMENT AS OF 28.06.2024

NAV MONETARY UCITS

CLASSIFICATION

Money Market Fund
(VNAV Standard)

SHARE OF RESULTS

Capitalizable result

HUGAU MONETERME

ASSETS IN EUR

ASSETS	Amount for financial period
a) Eligible financial securities mentioned in item 1, section I of Article L.214-20 (UCITS) of the French Monetary and Financial Code	481.491.101,97
b) Bank balances	2.625.328,85
c) Other assets held by the UCITS	53.689.148,19
d) Total assets held by the UCITS	537.805.579,01
e) Liabilities	-2.122.195,54
f) Nav	535.683.383,47

HUGAU MONETERME

NUMBER OF UNITS OUTSTANDING AND NET ASSET VALUE PER UNIT OR SHARE

ISIN code	Share	Type of shares	Currency	Net Asset	Number of shares	Net value
FR0013267663	Share I	Capitalizable	EUR	468.344.257,03	3.853,141	121.548,69
FR0013267689	Share R	Capitalizable	EUR	67.339.126,44	640,418	105.148,70

HUGAU MONETERME

PORTFOLIO BREAKDOWN IN EURO

Portfolio Breakdown:	Percentage	
	Net Asset Value	Total of value assets
a) Eligible financial securities and money market instruments admitted to trading on a regulated market within the meaning of Article L. 422-1° of the French Monetary and Financial Code.	89,88	70,66
b) Eligible financial securities and money market instruments admitted to trading on another recognized regulated market which operates regularly, is open to the public, and is located in a EU Member State or in another country which is party to the Agreement on the European Economic Area	0,00	0,00
c) Eligible financial securities and money market instruments admitted to an official listing on a third-country stock exchange or traded on another recognized third-country regulated market operating regularly and open to the public, provided that this stock exchange or market is not listed by the AFM or that the choice of this stock exchange or market is provided for by law or by the Articles of Association of the UCITS / general-purpose investment fund.	0,00	0,00
d) Newly issued financial securities mentioned in item 4, section I of Article R. 214-11 of the French Monetary and Financial Code.	0,00	0,00
e) Other assets	9,96	7,83

HUGAU MONETERME

PORTEFOLIO MOVEMENTS INT THE REFERENCE PERIOD

Portfolio breakdown	Movements (value)	
	Purchases	Sales / Reimbursement
a) Eligible financial securities and money market instruments admitted to trading on a regulated market within the meaning of Article L. 422-1° of the French Monetary and Financial Code.	381.263.765,65	294.248.873,45
b) Eligible financial securities and money market instruments admitted to trading on another recognized regulated market which operates regularly, is open to the public, and is located in a EU Member State or in another country which is party to the Agreement on the European Economic Area	0,00	0,00
c) Eligible financial securities and money market instruments admitted to an official listing on a third-country stock exchange or traded on another recognized third-country regulated market operating regularly and open to the public, provided that this stock exchange or market is not listed by the AFM or that the choice of this stock exchange or market is provided for by law or by the Articles of Association of the UCITS / general-purpose investment fund.	0,00	0,00
d) Newly issued financial securities mentioned in item 4, section I of Article R. 214-11 of the French Monetary and Financial Code.	0,00	0,00
e) Other assets	264.469.803,52	254.654.796,55

Movements in the given period	Movements (value)
Purchases	645.733.569,17
Sales / Reimbursements	548.903.670,00

DISTRIBUTION DURING THE PERIOD

No distribution during the period.

HUGAU MONETERME

BREAKDOWN OF ASSETS A), B), C) AND D) BY CURRENCY

Currency	In value (EUR)	Percentage	
		Net asset value	Total asset value
Euro	336.564.964,43	62,83	49,39
US Dollar	115.660.603,99	21,59	16,97
Pound sterling	29.265.533,55	5,46	4,30
Total	481.491.101,97	89,88	70,66

HUGAU MONETERME

BREAKDOWN OF ASSETS A), B), C) AND D) BY ECONOMIC SECTOR

Economic sector	Percentage	
	Net asset value	Total asset value
Banks	56,56	44,47
Automotive & OEMs	7,69	6,05
Media	5,13	4,03
Electricity	3,84	3,02
General finance	3,42	2,69
Retail trade	2,84	2,23
Property & Casualty	2,26	1,78
Mining	2,05	1,61
General industries	1,94	1,52
Instr Invest other than units	1,90	1,49
Equip serv/distrib petroleum products	1,32	1,04
Pharmaceuticals and biotechnology	0,93	0,73
Total	89,88	70,66

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ISSUER'S COUNTRY OF RESIDENCE BREAKDOWN

Country	Percentage	
	Net asset value	Net asset value
FRANCE	31,83	25,02
UNITED STATES	14,07	11,07
GERMANY	12,87	10,12
ITALY	12,06	9,48
UK	6,68	5,25
SWITZERLAND	5,23	4,12
LUXEMBOURG	3,72	2,92
SPAIN	1,27	1,00
CAYMAN ISLANDS	1,23	0,96
NETHERLAND	0,92	0,72
Total	89,88	70,66

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BREAKDOWN OF E) OTHER SECURITIES PORTFOLIO ASSETS BY TYPE

ASSETS TYPE	Percentage	
	Net asset value	Net asset value
UCITS SHARES	9,96	7,83
UCITS and equivalents from other EU member states	9,96	7,83
FIA and equivalents from other EU member states	0,00	0,00
Autres OPC et fonds d'investissements	0,00	0,00
Autres actifs	0,00	0,00
Total	9,96	7,83

HUGAU MONETERME

PERFORMANCE FEES

SHARE I	28.06.2024
Performance fee (variable costs)	0,00
Performance fee percentage	0,00

SHARE R	28.06.2024
Performance fee (variable costs)	0,00
Performance fee percentage	0,00

HUGAU MONETERME

ELIGIBLE ASSETS AND LIABILITIES (Excluding forward financial instruments)

Instruments	Currency	Quantity	Value	%Nav
Securities			440.701.599,31	82,27
Other bonds and similar securities traded on a regulated or similar market			440.701.599,31	82,27
Multi-risk insurance			12.108.463,28	2,26
BNP CARDIF 1%17-291124	EUR	122	12.108.463,28	2,26
Automobiles and Equipment manufacturer			27.301.911,19	5,10
F 2.3 02/10/25	USD	10.350	9.541.594,22	1,78
F 5 1/8 06/16/25	USD	6.000	5.567.225,67	1,04
FORD MOTOR CRED TV17-011224	EUR	7.500	7.532.745,00	1,41
RENAULT 1,25%19-240625	EUR	48	4.660.346,30	0,87
Banks			302.999.081,93	56,56
BANCO BPM 1,625%20-180225	EUR	8.300	8.217.871,92	1,53
BANCO SABADELL TV22-240326	EUR	48	4.777.670,16	0,89
BANCO SANTANDER TV21-290126	EUR	20	2.019.451,56	0,38
BANK OF AMERICA TV21-240825	EUR	3.668	3.687.634,29	0,69
BANQUE LUXEM TV 0126	EUR	150	15.113.943,75	2,82
BPCE 2,875%14-300924	EUR	41	4.174.466,25	0,78
BPCE 4,5%14-150325 REGS MTN	USD	17.000	15.870.240,10	2,96
BPCE 4,625%14-110724 SUB T.3	USD	10.000	9.533.929,47	1,78
BPCE 5,15%14-210724 MTN	USD	4.294	4.098.217,95	0,77
BPCE TV24-060326	EUR	28	2.808.049,08	0,52
BYLAN Float 01/31/26	EUR	70	7.057.154,02	1,32
CA AUTO BK TV24-260126	EUR	12.500	12.659.352,38	2,36
CITIGROUP 5 7/8%04-24 EMTN	GBP	8.500	10.623.639,84	1,98
CREDIT AGRICOLE 4,375%15-0325	USD	4.719	4.412.015,29	0,82
DEUTSCHE BANK 2,625%20-161224	GBP	158	18.641.893,71	3,48
DEUTSCHE BANK TV24-150126	EUR	55	5.574.350,21	1,04
GLDM SACHS GR TV25	EUR	2.864	2.842.975,38	0,53
GLDM SACHS GR TV25	EUR	2.765	2.782.304,75	0,52
GOLDMAN SACHS GRP TV15-060725	EUR	7.280	7.327.461,96	1,37
GOLDMAN SACHS TV15-120825 -F-	EUR	2.831	2.856.348,77	0,53
HSBC HLDGS TV19-071125	USD	10.108	9.338.156,06	1,74
ING GROUP TV22-230526	EUR	50	4.919.061,65	0,92
INTESA SANPAOLO TV17-260924	EUR	121	12.139.793,27	2,27
INTESA SANPAOLO TV23-161125	EUR	10.000	10.078.300,00	1,88
JPMORGAN CHASE 3,875%14-0924	USD	10.000	9.414.613,98	1,76
KBCBB 2 7/8 06/29/25	EUR	0,00	0,00	0,00
KBC IFIMA 040326	EUR	48	4.814.814,67	0,90
LBK HESSEN-THUERING TV24-0126	EUR	137	13.810.686,82	2,58
LDBK BADEN-WUERTT 3,625%15-25	EUR	5.900	5.878.113,42	1,10
LDBK BADEN-WUERTT TV23-281125	EUR	130	13.031.728,71	2,43
LLOYDS BANK GRP 4,5%14-041124	USD	7.260	6.792.278,03	1,27
MEDIOBANCA TV15-100925	EUR	14.254	14.421.286,37	2,69
MORGAN STANLEY TV21-211025	USD	4.200	3.870.132,85	0,72
NATWEST GRP TV19-151125	EUR	2.400	2.380.973,11	0,44

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ELIGIBLE ASSETS AND LIABILITIES (Excluding forward financial instruments)

Instruments	Currency	Quantity	Value	%Nav
NATWEST MKTS TV24-090126 EMTN	EUR	8.000	8.116.526,64	1,52
RCI BANQUE TV17-041124	EUR	4.000	4.024.012,32	0,75
RCI BANQUE TV18-120325	EUR	34	3.414.251,10	0,64
SOC.GENERAL02,625%15-270225	EUR	26	2.595.302,94	0,49
SOCIETE GENERALE 2,625%19-1024	USD	2.000	1.860.137,95	0,35
SOCIETE GENERALE 4,25%15-0425	USD	15.000	13.885.541,20	2,59
SOCIETEGENERALE TV24-190126	EUR	50	5.053.950,00	0,94
UBS GROUP TV21-160126	EUR	8.000	8.080.450,00	1,51
Retail			15.214.642,95	2,84
ALD SA VAR 1025	EUR	150	15.214.642,95	2,84
Electricity			20.582.164,00	3,84
EDF TV18-PERP.	EUR	200	20.582.164,00	3,84
Equip serv/distrib petroleum			7.074.273,08	1,32
SNAM TV24-150426	EUR	7.000	7.074.273,08	1,32
Mining			10.980.237,62	2,05
GLENCORE FIN 0,625%19-110924	EUR	11.000	10.980.237,62	2,05
General finance			18.341.780,95	3,42
BAYER US 3,375%14-081024	USD	10.000	9.349.659,01	1,74
CS GROUP TV20-020426	EUR	9.000	8.992.121,94	1,68
General industries			10.387.282,80	1,94
ORANO 4,875%09-230924 EMTN	EUR	200	10.387.282,80	1,94
Other financial corporations			10.157.164,71	1,90
CS AG LDN TV15-261125	EUR	3.607	3.584.899,30	0,67
QNB FINANCE LIMITED 0325	USD	7.000	6.572.265,41	1,23
Media			5.554.596,80	1,04
WPP FINANCE 3,75%14-190924	USD	5.919	5.554.596,80	1,04
Debt securities			40.789.502,66	7,62
Debt securities traded on a regulated or similar market			40.789.502,66	7,62
Automobiles and equipment manufacturers			13.921.943,72	2,60
FRVIA BMT15122025	EUR	7.000.000	6.966.873,47	1,30
FRVIA NCP27082024	EUR	7.000.000	6.955.070,25	1,30
Pharmaceuticals and biotechnology			4.960.358,47	0,93
ECP BAYER 09092024	EUR	5.000.000	4.960.358,47	0,93
Media			21.907.200,47	4,09
LAGARD BMT22122025	EUR	10.000.000	9.972.526,67	1,86
LAGARD NCP29082024	EUR	7.000.000	6.951.693,45	1,30
LAGARD NCP30072024	EUR	5.000.000	4.982.980,35	0,93
Debt securities traded on a regulated or similar market			0,00	0,00
ITMENT NCP28062024	EUR	0,00	0,00	0,00
UCITS funds			53.368.510,91	9,96
UCITS and equivalents from other EU member states			53.368.510,91	9,96
UCITS			53.368.510,91	9,96
CM-AM MONEPLUS-IC	EUR	43	26.697.836,99	4,98

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ELIGIBLE ASSETS AND LIABILITIES (Excluding forward financial instruments)

Instruments	Currency	Quantity	Value	%Nav
UNION + (IC)	EUR	134	26.670.673,92	4,98
Total			534.859.612,88	99,85

HUGAU MONETERME

FORWARD FINANCIAL INSTRUMENTS CURRENCY

Instrument name	Current balance sheet value		Amount of exposure (*)			
	Assets	Liabilities	Currencies receivable (+)		Currencies to be delivered (-)	
			Currency	Amount (*)	Currency	Amount (*)
EUR/USD 22/07/2024	0,00	-69.920,15	EUR	4.036.599,85	USD	-4.110.612,86
VC USD/EUR	0,00	-126.862,27	EUR	7.805.777,73	USD	-8.034.379,67
VT GBP/EUR	0,00	-107.801,12	EUR	10.518.498,88	GBP	-10.626.992,56
VT GBP /EUR	0,00	-30.351,01	EUR	5.738.348,99	GBP	-5.809.422,60
VT GBP/ EUR	0,00	-207.386,47	EUR	7.003.488,53	GBP	-7.261.778,25
VT GBP/ EUR	15.982,17	0,00	EUR	6.030.907,17	GBP	-6.057.385,76
vt usd/eur	0,00	-56.929,69	EUR	5.729.620,31	USD	-5.885.650,22
VT USD/EUR	0,00	-274.668,28	EUR	9.023.331,72	USD	-9.342.301,94
VT USD/EUR	0,00	-168.971,86	EUR	9.486.828,14	USD	-9.762.705,53
VT USD/EUR	0,00	-167.892,35	EUR	6.835.607,65	USD	-7.006.726,46
VT USD/EUR	0,00	-105.866,20	EUR	3.069.053,80	USD	-3.176.382,66
VT USD/EUR	0,00	-97.514,71	EUR	6.636.005,29	USD	-6.819.880,42
VT USD/EUR	0,00	-91.051,02	EUR	6.369.948,98	USD	-6.539.611,36
VT USD /EUR	0,00	-111.434,62	EUR	11.495.685,38	USD	-11.771.300,45
VT USD /EUR	10.459,71	0,00	EUR	2.524.159,71	USD	-2.522.421,52
VT USD / EUR	0,00	-193.845,50	EUR	8.162.654,50	USD	-8.408.071,75
VT USD / EUR	0,00	-112.291,71	EUR	6.759.348,29	USD	-6.913.303,44
VT USD / EUR	0,00	-34.938,23	EUR	9.452.970,77	USD	-9.519.805,68
VT USD / EUR	0,00	-26.529,29	EUR	7.906.110,71	USD	-8.034.379,67
VT USD / EUR	49.195,40	0,00	EUR	9.076.985,40	USD	-9.062.032,88
Total	75.637,28	-1.984.254,48		143.661.931,80		-146.665.145,68

(*) Amount determined in accordance with the regulations governing the presentation of exhibitions.

HUGAU MONETERME

FORWARD FINANCIAL INSTRUMENTS – EQUITIES

Forward financial instruments – equities				
Instrument name	Quantity/Nominal	Current balance sheet value		Amount of exposure (*)
		Assets	Liabilities	+/-
Futures				
Sub total		0,00	0,00	0,00
Options				
Sub total		0,00	0,00	0,00
Swaps				
Sub total		0,00	0,00	0,00
Other instruments				
Sub total		0,00	0,00	0,00
Total		0,00	0,00	0,00

(*) Amount determined in accordance with the regulations governing the presentation of exhibitions.

HUGAU MONETERME

FORWARD FINANCIAL INSTRUMENTS – INTEREST RATES

Forward financial instruments – interest rates				
Instrument name	Quantity/Nominal	Current balance sheet value		Amount of exposure (*)
		Assets	Liabilities	+/-
Futures				
Sub total		0,00	0,00	0,00
Options				
Sub total		0,00	0,00	0,00
Swaps				
Sub total		0,00	0,00	0,00
Other instruments				
Sub total		0,00	0,00	0,00
Total		0,00	0,00	0,00

(*) Amount determined in accordance with the regulations governing the presentation of exhibitions.

HUGAU MONETERME

FORWARD FINANCIAL INSTRUMENTS – FOREIGN EXCHANGE

Forward financial instruments – foreign exchange				
Instrument name	Quantity/Nominal	Current balance sheet value		Amount of exposure (*)
		Assets	Liabilities	+/-
Futures				
Sub total		0,00	0,00	0,00
Options				
Sub total		0,00	0,00	0,00
Swaps				
Sub total		0,00	0,00	0,00
Other instruments				
Sub total		0,00	0,00	0,00
Total		0,00	0,00	0,00

(*) Amount determined in accordance with the regulations governing the presentation of exhibitions.

HUGAU MONETERME

FORWARD FINANCIAL INSTRUMENTS – ON CREDIT RISK

Forward financial instruments – credit risk				
Instrument name	Quantity/Nominal	Current balance sheet value		Amount of exposure (*)
		Assets	Liabilities	+/-
Futures				
Sub total		0,00	0,00	0,00
Options				
Sub total		0,00	0,00	0,00
Swaps				
Sub total		0,00	0,00	0,00
Other instruments				
Sub total		0,00	0,00	0,00
Total		0,00	0,00	0,00

(*) Amount determined in accordance with the regulations governing the presentation of exhibitions.

HUGAU MONETERME

FORWARD FINANCIAL INSTRUMENTS – OTHER EXPOSURES

Forward financial instruments – Other exposures				
Instrument name	Quantity/Nominal	Current balance sheet value		Amount of exposure (*)
		Assets	Liabilities	+/-
Futures				
Sub total		0,00	0,00	0,00
Options				
Sub total		0,00	0,00	0,00
Swaps				
Sub total		0,00	0,00	0,00
Other instruments				
Sub total		0,00	0,00	0,00
Total		0,00	0,00	0,00

(*) Amount determined in accordance with the regulations governing the presentation of exhibitions.

HUGAU MONETERME

CURRENCY FORWARD TRANSACTIONS (USED TO HEDGE A CLASS OF UNITS)

Instrument name	Current balance sheet value		Amount of exposure (*)				Unit class hedged
	Assets	Liabilities	Currencies receivable (+)		Currencies to be delivered (-)		
			Currency	Amount (*)	Currency	Amount (*)	
Total	0,00	0,00		0,00		0,00	

(*) Amount determined in accordance with the regulations governing the presentation of exhibitions.

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FORWARD FINANCIAL INSTRUMENTS – FOREIGN EXCHANGE (USED TO HEDGE A CLASS OF UNITS)

Instrument name	Quantity/Nominal	Current balance sheet value		Amount of exposure (*)	Unit class hedged
		Assets	Liabilities	+/-	
Futures					
Sub total		0,00	0,00	0,00	
Options					
Sub total		0,00	0,00	0,00	
Swaps					
Sub total		0,00	0,00	0,00	
Other instruments					
Sub total		0,00	0,00	0,00	
Total		0,00	0,00	0,00	

(*) Amount determined in accordance with the regulations governing the presentation of exhibitions.

HUGAU MONETERME

INVENTORY SUMMARY

	Current balance sheet value
Total inventory of eligible assets and liabilities (Excluding forward financial instruments)	534.859.612,88
Inventory of forward financial instruments (excluding forward financial instruments used to hedge issued shares) :	
Total forward currency transactions	-1.908.617,20
Total forward financial instruments- equities	0,00
Total forward financial instruments – interest rates	0,00
Total forward financial instruments – foreign exchange	0,00
Total forward financial instruments – credit	0,00
Total forward financial instruments – other exposures	0,00
Inventory of forward financial instruments used to hedge units issued	0,00
Other assets (+)	2.870.328,85
Other liabilities (-)	-137.941,06
Financing liabilities (-)	-
Total = net assets	535.683.383,47