

## March 27, 2020

|                               |                |
|-------------------------------|----------------|
| ISIN code                     | FR0010757831   |
| Monthly return                | -5.47%         |
| Net Asset Value               | 1312.55 €      |
| Fund's asset under management | 596 Million €  |
| Firm's asset under management | 2623 Million € |

This document should be read in conjunction with the prospectus and the KIID which are available on our website [www.syquant-capital.com](http://www.syquant-capital.com).

Past performance is no guarantee of future results. The mutual funds does not benefit from any guarantee or protection, so the initial invested capital may not be fully repaid.

Data source, charts: Syquant Capital.

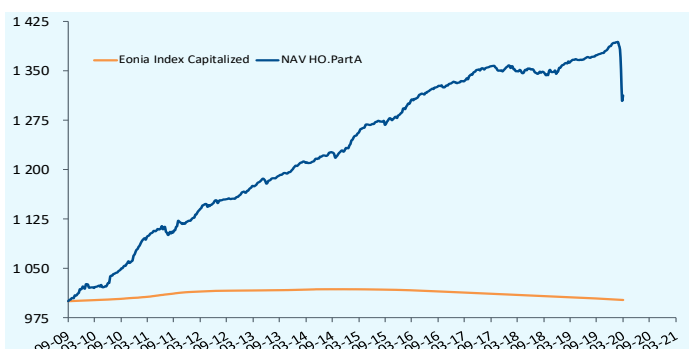
### Performance since inception in %

|             | Jan   | Feb    | Mar    | Apr    | May    | Jun    | Jul    | Aug    | Sept   | Oct    | Nov    | Dec   | Total         |
|-------------|-------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|-------|---------------|
| <b>2020</b> | 0.35% | -0.27% | -5.47% |        |        |        |        |        |        |        |        |       | <b>-5.40%</b> |
| <b>2019</b> | 0.61% | 0.36%  | 0.16%  | 0.20%  | -0.02% | 0.05%  | 0.29%  | 0.01%  | 0.18%  | 0.22%  | 0.27%  | 0.50% | <b>2.89%</b>  |
| <b>2018</b> | 0.44% | -0.12% | -0.53% | -0.15% | 0.33%  | 0.01%  | -0.32% | 0.09%  | -0.11% | -0.28% | 0.35%  | 0.01% | <b>-0.28%</b> |
| <b>2017</b> | 0.07% | 0.00%  | 0.22%  | 0.45%  | 0.37%  | 0.39%  | 0.17%  | 0.04%  | 0.18%  | -0.14% | -0.34% | 0.13% | <b>1.54%</b>  |
| <b>2016</b> | 0.78% | 0.37%  | 0.62%  | 0.22%  | 0.44%  | -0.01% | 0.46%  | 0.17%  | 0.38%  | -0.16% | 0.21%  | 0.29% | <b>3.83%</b>  |
| <b>2015</b> | 0.47% | 0.96%  | 0.41%  | 0.60%  | 0.41%  | 0.02%  | 0.29%  | 0.06%  | -0.40% | 0.80%  | -0.03% | 0.37% | <b>4.02%</b>  |
| <b>2014</b> | 0.38% | 0.37%  | -0.04% | 0.00%  | 0.43%  | 0.14%  | 0.37%  | 0.13%  | 0.25%  | -0.40% | 0.62%  | 0.36% | <b>2.62%</b>  |
| <b>2013</b> | 0.40% | 0.10%  | 0.64%  | 0.32%  | 0.56%  | -0.58% | 0.46%  | 0.22%  | 0.37%  | 0.31%  | 0.10%  | 0.47% | <b>3.42%</b>  |
| <b>2012</b> | 0.29% | 0.67%  | 0.80%  | 0.58%  | -0.09% | 0.28%  | -0.03% | 0.44%  | 0.09%  | 0.01%  | 0.19%  | 0.40% | <b>3.67%</b>  |
| <b>2011</b> | 1.10% | 0.96%  | 0.37%  | 0.60%  | 0.26%  | 0.26%  | 0.31%  | -0.96% | 0.49%  | 1.31%  | -0.43% | 0.31% | <b>4.66%</b>  |
| <b>2010</b> | 0.67% | -0.50% | -0.06% | 0.35%  | -0.24% | 0.38%  | 1.33%  | 0.44%  | 0.42%  | 0.56%  | 0.43%  | 1.20% | <b>5.10%</b>  |
| <b>2009</b> |       |        |        |        |        |        |        |        |        | 0.49%  | 0.44%  | 0.95% | <b>1.88%</b>  |

### Key numbers (year rolling)

|                           | 1 year | 3 year | Inception |
|---------------------------|--------|--------|-----------|
| Cumulative return         | -3.8%  | -1.7%  | 31.3%     |
| Annualized rate of return | -3.8%  | -0.6%  | 2.6%      |
| % of positive months      | 75.0%  | 70.3%  | 78.6%     |
| Monthly return average    | -0.3%  | 0.0%   | 0.2%      |
| Annualized volatility     | 4.3%   | 2.6%   | 1.7%      |
| Sharpe ratio              | -0.8   | -0.1   | 1.5       |
| Max Drawdown              | -6.4%  | -6.4%  | -6.4%     |
| RoMAD                     | n/a    | n/a    | 0.4       |

### Helium Opportunities



### General Terms

|                                |                         |
|--------------------------------|-------------------------|
| Fund inception date            | 29/09/2009              |
| Volatility Targeted            | 1% to 2%                |
| Hurdle rate                    | Eonia Index capitalised |
| Recommended investment horizon | 3 years minimum         |
| Liquidity/NAV                  | Weekly                  |
| Limit date                     | Thursday 5pm Paris time |
| Principal PM                   | Henri Jeantet           |
| ISIN Code                      | FR0010757831            |
| Bloomberg code                 | SYQHEOA FP              |

|                    |                     |
|--------------------|---------------------|
| Fund structure     | FCP - UCITS IV      |
| Currency           | EUR                 |
| Domicile           | France              |
| Administrator      | RBC France          |
| Auditor            | PWC                 |
| Minimum investment | EUR 50 000          |
| Management fees    | 1.25%               |
| Performance fees   | 15% High Water Mark |
| Hurdle             | Eonia Index         |
| Result allocation  | Capitalisation      |

### Investor Relations

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SYQUANT Capital is an independent asset management company founded in 2005 and registered by the Autorité des Marchés Financiers (AMF) under the identification number GP-05000030.

The objective of the Helium Funds is to achieve an absolute performance uncorrelated to the equity market trends.

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Each prospective investor should review the Prospectus of the Fund which contains important information concerning risk factors, past performance and material aspects of the Fund and which must be read carefully before any decision to invest is made.

Past performance is not a guarantee of future results and no assurance can be given that product(s) described herein will yield favourable investment results or that the Fund's investment objectives will be achieved or that the investor will receive a return of all or part of their investment.