

June 24, 2022

| | |
|-------------------------------|----------------|
| ISIN code | FR0013415999 |
| Monthly return | -0.54% |
| Net Asset Value | 1060.5 € |
| Fund's asset under management | 689 Million € |
| Firm's asset under management | 3446 Million € |

This document should be read in conjunction with the prospectus and the KIID which are available on our website 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.

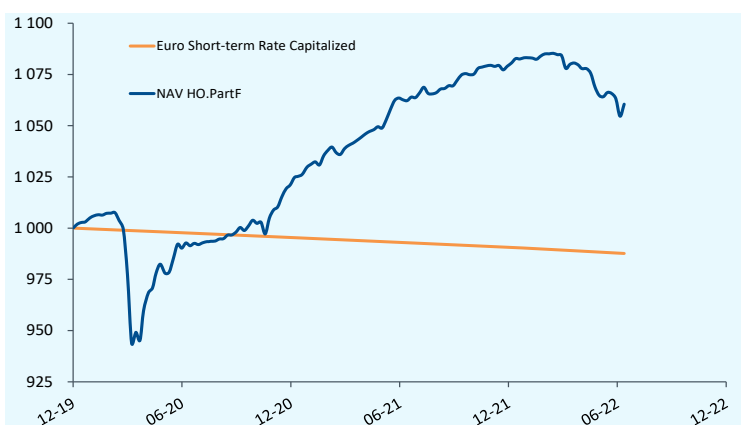
Performance since inception in %

| | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sept | Oct | Nov | Dec | Total |
|-------------|--------|--------|--------|--------|--------|--------|-------|-------|-------|--------|-------|-------|---------------|
| 2022 | -0.01% | 0.27% | -0.50% | -0.41% | -0.86% | -0.54% | | | | | | | -2.04% |
| 2021 | 0.45% | 0.58% | 0.45% | 0.63% | 0.95% | 0.40% | 0.34% | 0.22% | 0.61% | 0.36% | 0.07% | 0.29% | 5.49% |
| 2020 | 0.35% | -0.26% | -5.44% | 3.04% | 0.73% | 0.63% | 0.22% | 0.30% | 0.23% | -0.17% | 1.82% | 1.07% | 2.33% |
| 2019 | | | | | | | | | | | | 0.28% | 0.28% |

Key numbers (year rolling)

| | 1 year | Inception |
|---------------------------|--------|-----------|
| Cumulative return | -0.2% | 6.0% |
| Annualized rate of return | -0.2% | 2.3% |
| % of positive months | 58.3% | 74.2% |
| Monthly return average | 0.0% | 0.2% |
| Annualized volatility | 1.7% | 3.4% |
| Sharpe ratio | 0.2 | 0.8 |
| Max Drawdown | -2.8% | -6.3% |

Helium Opportunities



General Terms

| | |
|--------------------------------|-------------------------|
| Fund inception date | 13/12/2019 |
| Volatility Targeted | 1% to 2% |
| Hurdle rate | ESTR |
| Recommended investment horizon | 3 years minimum |
| Liquidity/NAV | Weekly |
| Limit date | Thursday 5pm Paris time |
| Principal PM | Henri Jeantet |
| ISIN Code | FR0013415999 |
| Bloomberg code | SYQHEOC FP Equity |

| | |
|--------------------|--------------------------|
| Fund structure | FCP - UCITS IV |
| Currency | EUR |
| Domicile | France |
| Administrator | RBC France |
| Auditor | PWC |
| Minimum investment | EUR 100 000 000 |
| Management fees | 0.65% |
| Performance fees | 20% avec High Water Mark |
| Hurdle | ESTR |
| 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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Product(s) described herein is/are not available to all persons in all geographic locations. There are significant risks associated with investment in the Fund. Investment may not be suitable for all investors and is intended for sophisticated investors who have fully understood the risks associated with such an investment and can accept a substantial or complete loss of their investment.

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.