

HELIUM OPPORTUNITIES

PERIODIC INFORMATION DOCUMENT FOR THE SEMESTER

as of 26th June 2020

Mutual fund

*Management company : SYQUANT CAPITAL 25, Avenue Kleber - 75116 PARIS
Custodian : RBC Investor Services Bank France S.A. 105, rue Réaumur - 75002 PARIS*

ASSET AND LIABILITY STATEMENT

| | 26/06/2020 |
|---|-----------------------|
| | in amount |
| FINANCIAL INSTRUMENTS | |
| Equities and equivalent instruments (1) | 175 041 778.17 |
| Debt securities (2) | 278 257 770.86 |
| CASH AND BANK ACCOUNTS | |
| Cash and cash equivalents | 12 139 915.66 |
| OTHER ASSETS | |
| Shares or units in UCITS funds | 0.00 |
| Forwards contracts | 7 261 630.85 |
| Receivables | 371 632 310.23 |
| Other | 112 904 281.48 |
| TOTAL ASSETS HELD | 957 237 687.25 |
| LIABILITIES | |
| Forwards contracts | -7 421 366.03 |
| Payables | -308 624 356.07 |
| Bank accounts | -46 705 100.01 |
| Other | 0.00 |
| NET ASSET VALUE | 594 486 865.14 |

(1) Except subscription rights

(2) Except money market instruments, bills of exchange, subscription rights, promissory notes, and mortgage notes

FUND VALUE*Class*

A

| Date | Type of Share Class | Net asset value in EUR | Number of Shares | Value per share in EUR |
|-------------|----------------------------|-------------------------------|-------------------------|-------------------------------|
| 26/06/2020 | Capitalization | 259 551 928.6 | 189 406.475 | 1 370.34 |

Class

B

| Date | Type of Share Class | Net asset value in EUR | Number of Shares | Value per share in EUR |
|-------------|----------------------------|-------------------------------|-------------------------|-------------------------------|
| 26/06/2020 | Capitalization | 58 450 006.77 | 44 695.446 | 1 307.73 |

Class

B-CL

| Date | Type of Share Class | Net asset value in EUR | Number of Shares | Value per share in EUR |
|-------------|----------------------------|-------------------------------|-------------------------|-------------------------------|
| 26/06/2020 | Capitalization | 19 647 304.95 | 19 393.667 | 1 013.07 |

Class

A -USD

| Date | Type of Share Class | Net asset value in EUR | Number of Shares | Value per share in USD |
|-------------|----------------------------|-------------------------------|-------------------------|-------------------------------|
| 26/06/2020 | Capitalization | 41 633 634.58 | 37 082.093 | 1 257.69 |

Class

S

| Date | Type of Share Class | Net asset value in EUR | Number of Shares | Value per share in EUR |
|-------------|----------------------------|-------------------------------|-------------------------|-------------------------------|
| 26/06/2020 | Capitalization | 6 017 819.68 | 3 685.758 | 1 632.72 |

Class

F

| Date | Type of Share Class | Net asset value in EUR | Number of Shares | Value per share in EUR |
|-------------|----------------------------|-------------------------------|-------------------------|-------------------------------|
| 26/06/2020 | Capitalization | 6 017 819.68 | 3 685.758 | 1 632.72 |

INSTRUMENTS PORTFOLIO

a) Breakdown by country of issue

| | Percentage | |
|---|-------------------|--------------------|
| | Net Asset | Total Asset |
| Any financial instrument and securities eligible and duly authorized for purchase and sale by the public. These securities will be listed with regular trading hours and the issuer will have their headquarters within the European Union or the European Economic Area | | |
| Equities and equivalent securities (1) | | |
| - FRANCE | 9.28% | 5.76% |
| - GERMANY | 5.39% | 3.35% |
| - NETHERLANDS | 3.67% | 2.28% |
| - SWEDEN | 1.59% | 0.99% |
| - LUXEMBOURG | 0.60% | 0.37% |
| - SPAIN | 0.13% | 0.08% |
| - BELGIUM | 0.11% | 0.07% |
| - FINLAND | 0.00% | 0.00% |
| - AUSTRIA | 0.20% | 0.12% |
| Debt securities (2) | | |
| - FRANCE | 24.18% | 15.01% |
| - GERMANY | 6.06% | 3.76% |
| - UNITED KINGDOM | 5.84% | 3.63% |
| - LUXEMBOURG | 3.79% | 2.35% |
| - NETHERLANDS | 3.43% | 2.13% |
| - ITALY | 2.37% | 1.47% |
| - SPAIN | 1.22% | 0.75% |
| - IRELAND | 0.50% | 0.31% |
| - BELGIUM | 0.39% | 0.24% |
| - FINLAND | 0.17% | 0.11% |
| - AUSTRIA | 2.04% | 1.26% |

| | | |
|--|--|--|
| <p>Any financial instrument and securities eligible and duly authorized for purchase and sale by the public. These securities will be listed with regular trading hours in the stock exchange of a third country, as long as this market or stock exchange is not part of a list established by the AMF or that the choice of this stock exchange or market is permitted by the law or the regulation or the status of the Collective Investment in Transferable Securities (UCITS)</p> | | |
| <p>Equities and equivalent securities (1)</p> <ul style="list-style-type: none"> - UNITED STATES of AMERICA - CAYMAN ISLANDS - JAPAN <p>Debt securities (2)</p> <ul style="list-style-type: none"> - UNITED STATES of AMERICA - BERMUDA - CHINA - JERSEY - SWITZERLAND - UNITED ARAB EMIRATES - JAPAN - SOUTH KOREA - VIRGIN ISLANDS | <p>4.94%</p> <p>0.12%</p> <p>0.02%</p> <p>8.16%</p> <p>0.35%</p> <p>0.63%</p> <p>0.90%</p> <p>0.92%</p> <p>2.76%</p> <p>0.78%</p> <p>0.56%</p> <p>0.75%</p> | <p>4.24%</p> <p>0.10%</p> <p>0.02%</p> <p>5.07%</p> <p>0.22%</p> <p>0.39%</p> <p>0.56%</p> <p>0.57%</p> <p>1.71%</p> <p>0.48%</p> <p>0.35%</p> <p>0.47%</p> |
| <p>Newly issued financial instruments mentioned in I.4° of the article R. 214-11 of the French Monetary and Financial Code</p> <p>Equities and equivalent securities</p> <p>Debt securities</p> | <p>NA</p> <p>NA</p> | <p>NA</p> <p>NA</p> |
| <p>Other assets</p> | | |

(1) Except subscription rights

(2) Except bills of exchange, subscription rights, promissory notes, and mortgage notes

b) Breakdown by currency

| | Percentage | |
|--|---------------------|---------------------|
| | Net Asset | Total Asset |
| <p>Any financial instrument and securities eligible and duly authorized for purchase and sale by the public. These securities will be listed with regular trading hours and the issuer will have their headquarters within the European Union or the European Economic Area</p> <p>Equities and equivalent securities (1)</p> <ul style="list-style-type: none"> - Euro 18.86% 11.72% - Swedish Krone 1.59% 0.99% - US Dollars 0.53% 0.33% <p>Debt securities (2)</p> <ul style="list-style-type: none"> - Euro 37.12% 23.05% - US Dollars 7.31% 4.54% - British Pound 5.55% 3.45% | | |
| <p>Any financial instrument and securities eligible and duly authorized for purchase and sale by the public. These securities will be listed with regular trading hours in the stock exchange of a third country, as long as this market or stock exchange is not part of a list established by the AMF or that the choice of this stock exchange or market is permitted by the law or the regulation or the status of the Collective Investment in Transferable Securities (UCITS)</p> <p>Equities and equivalent securities (1)</p> <ul style="list-style-type: none"> - US Dollar 6.98% 4.33% - Yen 1.49% 0.93% - Hong-Kong Dollar 0.00% 0.00% <p>Debt securities (2)</p> <ul style="list-style-type: none"> - Euro 5.86% 3.64% - US Dollar 5.80% 3.60% - British Pound 3.24% 2.01% - Swiss Franc 0.92% 0.57% | | |
| <p>Newly issued financial instruments mentioned in I.4° of the article R. 214-11 of the French Monetary and Financial Code</p> <p>Equities and equivalent securities</p> <p>Debt securities</p> | <p>NA</p> <p>NA</p> | <p>NA</p> <p>NA</p> |
| Other assets | | |

(1) Except subscription rights

(2) Except bills of exchange, subscription rights, promissory notes, and mortgage notes

c) Breakdown by Maturity

| | Percentage | |
|---|---|---|
| | Net Asset | Total Asset |
| <p>Any financial instrument and securities eligible and duly authorized for purchase and sale by the public. These securities will be listed with regular trading hours and the issuer will have their headquarters within the European Union or the European Economic Area</p> <p>Debt securities (2)</p> <p>- 0 - 3 month</p> <p>- 3 month - 1 year</p> <p>- 1 year - 3 years</p> <p>- 3 years - 5 years</p> <p>- > 5 years</p> | <p>0.08%</p> <p>11.39%</p> <p>19.26%</p> <p>8.90%</p> <p>10.35%</p> | <p>0.05%</p> <p>7.07%</p> <p>11.96%</p> <p>5.53%</p> <p>6.43%</p> |
| <p>Any financial instrument and securities eligible and duly authorized for purchase and sale by the public. These securities will be listed with regular trading hours in the stock exchange of a third country, as long as this market or stock exchange is not part of a list established by the AMF or that the choice of this stock exchange or market is permitted by the law or the regulation or the status of the Collective Investment in Transferable Securities (UCITS)</p> <p>Debt securities (2)</p> <p>- 0 - 3 month</p> <p>- 3 month - 1 year</p> <p>- 1 year - 3 years</p> <p>- 3 years - 5 years</p> <p>- > 5 years</p> | <p>-</p> <p>4.26%</p> <p>5.26%</p> <p>4.42%</p> <p>1.88%</p> | <p>-</p> <p>2.65%</p> <p>3.27%</p> <p>2.74%</p> <p>1.16%</p> |
| <p>Newly issued financial instruments mentioned in I.4° of the article R. 214-11 of the French Monetary and Financial Code</p> <p>Equities and equivalent securities</p> <p>Debt securities</p> | <p>NA</p> <p>NA</p> | <p>NA</p> <p>NA</p> |
| Other assets | - | - |

(1) Except subscription rights

(2) Except bills of exchange, subscription rights, promissory notes, and mortgage notes

d) Breakdown by Nature of Interest Rate

| | Percentage | |
|---|--|--|
| | Net Asset | Total Asset |
| <p>Any financial instrument and securities eligible and duly authorized for purchase and sale by the public. These securities will be listed with regular trading hours and the issuer will have their headquarters within the European Union or the European Economic Area</p> <p>Debt securities (2)</p> <p>- Fixed Rate</p> <p>- Variable Rate</p> <p>- Revisable Rate</p> <p>- Other</p> | <p>48.50%</p> <p>0.34%</p> <p>1.14%</p> <p>-</p> | <p>30.12%</p> <p>0.21%</p> <p>0.71%</p> <p>-</p> |
| <p>Any financial instrument and securities eligible and duly authorized for purchase and sale by the public. These securities will be listed with regular trading hours in the stock exchange of a third country, as long as this market or stock exchange is not part of a list established by the AMF or that the choice of this stock exchange or market is permitted by the law or the regulation or the status of the Collective Investment in Transferable Securities (UCITS)</p> <p>Debt securities (2)</p> <p>- Fixed Rate</p> <p>- Variable Rate</p> <p>- Revisable Rate</p> <p>- Other</p> | <p>12.81%</p> <p>-</p> <p>0.36%</p> <p>2.64%</p> | <p>7.95%</p> <p>-</p> <p>0.23%</p> <p>1.64%</p> |
| <p>Newly issued financial instruments mentioned in I.4° of the article R. 214-11 of the French Monetary and Financial Code</p> <p>Equities and equivalent securities</p> <p>Debt securities</p> | <p>NA</p> <p>NA</p> | <p>NA</p> <p>NA</p> |
| Other assets | - | - |

(1) Except subscription rights

(2) Except bills of exchange, subscription rights, promissory notes, and mortgage notes

CHANGES IN PORTFOLIO COMPOSITION DURING THE SEMESTER

| Movements | In amount (€ millions) * |
|------------------|-------------------------------------|
| . Purchase | 684.84 |
| . Transfer | 759.26 |

**Amounts taking into account only financial instruments and unit trusts*

RESULT ALLOCATION

| | |
|--------------------|--|
| <i>Class A</i> | <i>All income capitalized within the share</i> |
| <i>Class B</i> | <i>All income capitalized within the share</i> |
| <i>Class B-CL</i> | <i>All income capitalized within the share</i> |
| <i>Class A-USD</i> | <i>All income capitalized within the share</i> |
| <i>Class F</i> | <i>All income capitalized within the share</i> |
| <i>Class S</i> | <i>All income capitalized within the share</i> |

Securities financing transactions pursuant to the SFTR Regulation :

The UCITS did not use securities financing transactions during the period under review.