

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>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>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>NA</p> <p>NA</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>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> <ul style="list-style-type: none"> - Fixed Rate 48.50% - Variable Rate 0.34% - Revisable Rate 1.14% - Other - 		
<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> <ul style="list-style-type: none"> - Fixed Rate 12.81% - Variable Rate - - Revisable Rate 0.36% - Other 2.64% 		
<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 NA</p> <p>Debt securities 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.

HELIUM OPPORTUNITES

Additional Information for Investors in the Federal Republic of Germany

Marcard, Stein & Co AG, Ballindamm 36, 20095 Hamburg, has undertaken the function of Paying and Information Agent for the Company in the Federal Republic of Germany (the “German Paying and Information Agent”).

Applications for the redemption and conversion of shares may be sent to the German Paying and Information Agent.

All payments to investors, including redemption proceeds and potential distributions, may, upon request, be paid through the German Paying and Information Agent.

The Prospectus, the Key Investor Information Documents, the Articles of Incorporation of the Company and the latest annual and semi-annual reports may be obtained, free of charge, in hardcopy form at the office of the German Paying and Information Agent during normal opening hours.

The statement of changes in the composition of the investment portfolio is also free of charge upon request at the office of the German Paying and Information Agent available.

Issue, redemption and conversion prices of shares and the notices to the shareholders are also available, free of charge, from the German Paying and Information Agent.

The following documents are furthermore available for free of charge to the shareholders for inspection at the office at the German Paying and Information Agent:

- the material contracts

The issue, redemption and conversion prices of shares will be published on the following website www.syquantcapital.com.

Any notices to the shareholders will be communicated by mail.