

SOLYS

Société d'investissement à capital variable

R.C.S. Luxembourg B 165471

**Unaudited semi-annual report
as at June 30, 2024**

No subscription can be received on the basis of these financial statements. Subscriptions may only be accepted on the basis of the current prospectus and of the key investor information document (“KID”) accompanied by an application form, the latest available annual report including audited financial statements of the Company and the latest unaudited semi-annual report if published thereafter.

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Management and Administration

Registered Office

4, rue Peternelchen,
L-2370 Howald
Grand Duchy of Luxembourg

Board of Directors of the Company

Chairman

Mr Lucien CAYTAN,
Independent Director,
1, Rue des Foyers,
L-1537 Luxembourg
Grand Duchy of Luxembourg

Directors

Mr Alexandre CEGARRA
SGPWM
16-18, Boulevard Royal,
L-2449 Luxembourg
Grand Duchy of Luxembourg

Mr Guillaume DE MARTEL
SG 29 Haussmann
29, Boulevard Haussmann,
F-75009 Paris
France

Management Company

SG 29 Haussmann
29, Boulevard Haussmann,
F-75009 Paris
France

Depositary and Paying Agent

Société Générale Luxembourg S.A.
11, Avenue Emile Reuter,
L-2420 Luxembourg
Grand Duchy of Luxembourg

Administrative and Registrar Agent

Société Générale Luxembourg S.A.
(Operational center)
28-32, Place de la Gare,
L-1616 Luxembourg
Grand Duchy of Luxembourg

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Management and Administration (cont.)

Investment Managers

For the Sub-Funds SOLYS - EURO EVOLUTION, SOLYS - EUROPE EVOLUTION, SOLYS - GLOBAL EVOLUTION, SOLYS - COMPASS TRANSATLANTIC, SOLYS - QUADRANT EUROPE, SOLYS - EUROPE HORIZON, SOLYS - GLOBAL HORIZON, SOLYS - ZEPHYR EUROPE, SOLYS - HUMAN CAPITAL EUROPE, SOLYS - PERSPECTIVE TRANSATLANTIC and SOLYS - SGPB PREMIUM SELECTION EUROPE:

SG 29 Haussmann
29, Boulevard Haussmann,
F-75009 Paris
France

For the Sub-Funds SOLYS - LFDE INTERNATIONAL SELECTION and SOLYS - LFDE TRANSATLANTIC:

La Financière de l'Echiquier
53, Avenue d'Iena,
F-75116 Paris
France

For the Sub-Fund SOLYS - TOCQUEVILLE ACTIONS EVOLUTION

Tocqueville Finance
36 Quai Henri IV,
F-75004 Paris
France

For the Sub-Fund SOLYS - CARMIGNAC EQUITY SELECTION

Carmignac Gestion Luxembourg
7 Rue de la Chapelle,
L-1325 Ville-Haute Luxembourg
Grand Duchy of Luxembourg

For the Sub-Fund SOLYS - ELEVA EUROPEAN OPTIMA
(since its launch as of January 16, 2024, refer to note 1):

Eleva Capital SAS
32, Rue de Monceau,
Capital 8 - Immeuble Murat Sud,
F-75008 Paris
France

For the Sub-Fund SOLYS - AMPLEGEST PRICING POWER TRANSATLANTIC
(since its launch as of March 23, 2024, refer to note 1):

Amplegest
50, Boulevard Haussmann,
F-75008 Paris
France

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Management and Administration (cont.)

For the Sub-Fund SOLYS - AB GLOBAL DEVELOPED HEALTH CARE
(since its launch as of April 18, 2024, refer to note 1):

AllianceBernstein Luxembourg S.à r.l.
2-4, Rue Eugène Ruppert,
L-2453 Luxembourg
Grand Duchy of Luxembourg

Corporate and Domiciliary Agent

ONE Corporate
4, rue Peternelchen,
L-2370 Howald
Grand Duchy of Luxembourg

Cabinet de Révision Agréé

Deloitte S.A
Société à responsabilité limitée
20, Boulevard de Kockelscheuer,
L-1821 Luxembourg
Grand Duchy of Luxembourg

Legal Advisor

Elvinger Hoss Prussen
Société anonyme
2, Place Winston Churchill,
L-1340 Luxembourg
Grand Duchy of Luxembourg

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General Information on the Company

SOLYS (the “Company”) has been incorporated on December 9, 2011 under Luxembourg law as a “*Société d’Investissement à Capital Variable*” for an unlimited period of time with an initial capital of EUR 31,000. The Company is subject to Part I of the amended Luxembourg Law of December 17, 2010 relating to undertakings for collective investment in transferable securities (the “Law”).

Its registered office is established in Luxembourg. The Articles of Incorporation have been deposited with the “*Registre du commerce et des sociétés de Luxembourg*” and were published in the “*Mémorial C, Recueil des Sociétés et Associations*” (the “RESA”) on December 30, 2011. The Company is registered with the Register of Commerce and Companies of Luxembourg under number B 165471.

The Articles of Incorporation may be amended from time to time by a general meeting of Shareholders, subject to the quorum and majority requirements provided by the laws of Luxembourg.

The Articles of Incorporation have been amended on November 27, 2020, have been deposited with the Register of Commerce and Companies of Luxembourg and were published in the RESA on December 15, 2020.

The Company is established as an umbrella fund and will issue Shares in different Classes in the different Sub-Funds, if applicable. The Board of Directors of the Company shall maintain for a Sub-Fund a separate portfolio.

The Company shall constitute one single legal entity, but in accordance with the Law, the assets of a particular Sub-Fund are only applicable to the debts, engagements and obligations of that Sub-Fund.

The assets, commitments, charges and expenses which cannot be allocated to one specific Sub-Fund will be charged to the different Sub-Funds, if applicable, proportionally to their respective net assets, and pro rata temporis, if appropriate due to the amounts considered.

In relation between Shareholders, a Sub-Fund is treated as a separate legal entity.

For consolidation purposes, the reference currency of the Company is the EUR.

The Board of Directors of the Company has originally designated Lyxor Asset Management Luxembourg S.A. to act as Management Company under the Law. Lyxor Asset Management Luxembourg S.A. has been appointed pursuant to a main delegation agreement concluded between the Lyxor Asset Management Luxembourg S.A. and the Company (the “Main Delegation Agreement”). Lyxor Asset Management Luxembourg S.A. assigned to Lyxor Asset Management S.A.S. its rights and obligations under the Main Delegation Agreement as from January 1, 2014 and the Board of Directors of the Company approved the appointment of Lyxor Asset Management S.A.S. as Management Company as from such date and until February 1, 2016.

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General Information on the Company (cont.)

Pursuant to a novation agreement entered into between the Company, Lyxor Asset Management S.A.S. and Lyxor International Asset Management S.A.S., Lyxor Asset Management S.A.S. has assigned to Lyxor International Asset Management S.A.S. its rights and obligations under the Main Delegation Agreement as from February 1, 2016 and the Board of Directors of the Company has approved the appointment of Lyxor International Asset Management S.A.S. as Management Company as from such date and until October 31, 2021.

Pursuant to a novation agreement dated September 17, 2021 entered into between the Company, Lyxor International Asset Management S.A.S. and SG 29 Haussmann, Lyxor International Asset Management S.A.S. has assigned to SG 29 Haussmann its rights and obligations under the Main Delegation Agreement as from October 31, 2021 and the Board of Directors has approved the appointment of SG 29 Haussmann as Management Company as from such date.

SG 29 Haussmann was incorporated on November 27, 2003 for ninety-nine years as from this date. Its registered office is established in France.

For any Sub-Fund, the Management Company may delegate its asset management functions to an Investment Manager.

The investment objective of **SOLYS - EURO EVOLUTION** is to outperform the Benchmark Index over a long term horizon by exploiting investment opportunities on the equity markets, while providing a fixed stream of distributions. The benchmark index is the Euro Stoxx Index (SXXT) (the “Benchmark Index”). The Benchmark Index is an equity index calculated and published by international index provider Stoxx Limited. The Benchmark Index constituents are weighting according to Free-Float Market Capitalization methodology. The Euro Stoxx Index is a broad liquid index with a variable number of components (around approximately 300 stocks), representing large, mid and small capitalisation companies of 11 Eurozone countries: Austria, Belgium, Finland, France, Germany, Ireland, Italy, Luxembourg, the Netherlands, Portugal and Spain. The Benchmark Index is calculated as a net total return index in EUR which means that the dividends are reinvested within the Benchmark Index.

The investment objective of **SOLYS - EUROPE EVOLUTION** is to outperform the Benchmark Index over a long term horizon by exploiting investment opportunities on the equity markets, while providing a fixed stream of distributions. The benchmark index is the Stoxx Europe 600 Index (SXXR) (the “Benchmark Index”). The Benchmark Index is an equity index calculated and published by international index provider Stoxx Limited. The Benchmark Index constituents are weighting according to Free-Float Market Capitalization methodology. The Stoxx Europe 600 Index is a broad liquid index with a fixed number of 600 components (600 stocks), representing large, mid and small capitalisation companies across 17 countries of the European region: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Luxembourg, the Netherlands, Norway, Poland, Portugal, Spain, Sweden, Switzerland and the United Kingdom (the “European Region”). The Benchmark Index is calculated as a net total return index in EUR which means that the dividends are reinvested within the Benchmark Index.

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General Information on the Company (cont.)

The investment objective of **SOLYS - GLOBAL EVOLUTION** is to outperform the Benchmark Index over a long-term horizon by exploiting investment opportunities on the equity markets, while providing a fixed stream of distributions. The benchmark index is the Solactive GBS CW DM International Large & Mid Cap EUR Index PR (SCWEUJEP Index) (the “Benchmark Index”). The Benchmark Index is an equity index calculated and published by international index provider Solactive AG. The Benchmark Index constituents are weighting according to Free-Float Market Capitalization methodology. The Solactive GBS CW DM International Large & Mid Cap EUR Index PR (Price Return) is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index includes the large and mid-cap segments covering approximately the largest 85% of the free-float market capitalization in the US, EU and JP and combines the three subregions based on a custom weighting (50% EU, 40% US and 10% JP). In the meaning of the Benchmark Index, “JP” means Japan, US means United States of America and “EU” refers to 16 countries in the European region: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Netherlands, Norway, Poland, Portugal, Spain, Sweden, Switzerland and, the United Kingdom. The Benchmark Index is calculated as a price return index in EUR which means that the dividends are not reinvested within the Benchmark Index.

The investment objective of **SOLYS - COMPASS TRANSATLANTIC** is to outperform the Benchmark Index (as defined hereafter) over a long-term horizon by exploiting investment opportunities on the equity markets, while providing a fixed stream of distributions. The benchmark index is the Solactive GBS CW DM US & Eurozone EUR Index NTR (SCWUEZN) (the “Benchmark Index”). The Benchmark Index is an equity index calculated and published by international index provider Solactive AG. The Benchmark Index constituents are weighting according to Free-Float Market Capitalization methodology. The Benchmark Index is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the large and mid-cap segments covering approximately the largest 85% of the free-float market capitalization in the US and the Eurozone and combines the two sub regions based on a custom weighting (50% US and 50% Eurozone). In the meaning of the Benchmark Index, “US” means the United States of America and “Eurozone” refers to 11 countries of the Eurozone: Austria, Belgium, Finland, France, Germany, Ireland, Italy, Luxembourg, the Netherlands, Portugal and Spain. The Benchmark Index is a broad liquid index with a variable number of components (around approximately 800 equity stocks). The Benchmark Index is calculated as a net total return index in EUR which means that the dividends are reinvested within the Benchmark Index.

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General Information on the Company (cont.)

The investment objective of **SOLYS - QUADRANT EUROPE** is to outperform the Benchmark Index (as defined hereafter) over a long-term horizon by exploiting investment opportunities on the equity markets, while providing a fixed stream of distributions. The benchmark index is the Stoxx Europe 600 Index (SXXR) (the “Benchmark Index”). The Benchmark Index is an equity index calculated and published by international index provider Stoxx Limited. The Benchmark Index constituents are weighting according to Free-Float Market Capitalization methodology. The Stoxx Europe 600 Index is a broad liquid index with a fixed number of 600 components (600 stocks), representing large, mid and small capitalisation companies across 17 countries of the European region: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Luxembourg, the Netherlands, Norway, Poland, Portugal, Spain, Sweden, Switzerland and the United Kingdom (the “European Region”). The Benchmark Index is calculated as a net total return index in EUR which means that the dividends are reinvested within the Benchmark Index.

The investment objective of **SOLYS - LFDE INTERNATIONAL SELECTION** is to outperform the Benchmark Index (as defined hereafter) over a long-term horizon by exploiting investment opportunities on the equity markets, while providing a fixed stream of distributions. The benchmark index is the Solactive GBS Global Markets Investable Universe Index (“the Benchmark Index”). The Benchmark Index is an equity index calculated and published by international index provider Solactive AG. The Benchmark Index constituents are weighting according to Free-Float Market Capitalization methodology. The Solactive GBS Global Markets Investable Universe Index is part of the Solactive Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the large and mid-cap segments covering approximately the largest 85% of the free-float market capitalization in the global listed equity Markets (approximately 10,628 equities across 69 countries). The Benchmark Index is calculated as a net total return index in EUR which means that the dividends are reinvested within the Benchmark Index.

The investment objective of **SOLYS - EUROPE HORIZON** is to outperform the Benchmark Index (as defined hereafter) over a long-term horizon by exploiting investment opportunities on the equity markets, while providing a fixed stream of distributions. The benchmark index is the Stoxx Europe 600 Index (SXXR) (the “Benchmark Index”). The Benchmark Index is an equity index calculated and published by international index provider Stoxx Limited. The Benchmark Index constituents are weighting according to Free-Float Market Capitalization methodology. The Stoxx Europe 600 Index is a broad liquid index with a fixed number of 600 components (600 stocks), representing large, mid and small capitalisation companies across 17 countries of the European region: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Luxembourg, the Netherlands, Norway, Poland, Portugal, Spain, Sweden, Switzerland and the United Kingdom (the “European Region”). The Benchmark Index is calculated as a net total return index in EUR which means that the dividends are reinvested within the Benchmark Index.

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General Information on the Company (cont.)

The investment objective of **SOLYS - GLOBAL HORIZON** is to outperform the Benchmark Index (as defined hereafter) over a long-term horizon by exploiting investment opportunities on the equity markets, while providing a fixed stream of distributions. The benchmark index is the Solactive GBS CW DM International Large & Mid Cap EUR Index NTR (SCWEUJEN Index) (the “Benchmark Index”). The Benchmark Index is an equity index calculated and published by international index provider Solactive AG. The Benchmark Index constituents are weighting according to Free-Float Market Capitalization methodology. The Solactive GBS CW DM International Large & Mid Cap EUR Index NTR (Net Total Return) is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index includes the large and mid-cap segments covering approximately the largest 85% of the free-float market capitalization in the US, EU and JP and combines the three sub regions based on a custom weighting (50% EU, 40% US and 10% JP). In the meaning of the Benchmark Index, “JP” means Japan, US means United States of America and “EU” refers to 16 countries in the European region: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Netherlands, Norway, Poland, Portugal, Spain, Sweden, Switzerland and, the United Kingdom. The Benchmark Index is calculated as a net total return index in EUR which means that the dividends are reinvested within the Benchmark Index.

The investment objective of **SOLYS - TOCQUEVILLE ACTIONS EVOLUTION** is to outperform the Benchmark Index (as defined hereafter) over a long-term horizon by exploiting investment opportunities on the equity markets, while providing a fixed stream of distributions. The benchmark index is the Stoxx Europe 600 EUR Index NTR (SXXR) (the “Benchmark Index”). The Benchmark Index is an equity index calculated and published by international index provider Stoxx Limited. The Benchmark Index constituents are weighting according to Free-Float Market Capitalization methodology. The Benchmark Index is a broad liquid index with a fixed number of 600 components (600 stocks), representing large, mid and small capitalisation companies across 17 countries of the European region: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Luxembourg, the Netherlands, Norway, Poland, Portugal, Spain, Sweden, Switzerland and the United Kingdom (the “European Region”). The Benchmark Index is calculated as a net total return index in EUR which means that the dividends are reinvested within the Benchmark Index.

The investment objective of **SOLYS - ZEPHYR EUROPE** is to outperform the Benchmark Index (as defined hereafter) over a long-term horizon by exploiting investment opportunities on the equity markets, while providing a fixed stream of distributions. The benchmark index is the Stoxx Europe 600 EUR Index NTR (SXXR) (the “Benchmark Index”). The Benchmark Index is an equity index calculated and published by international index provider Stoxx Limited. The Benchmark Index constituents are weighting according to Free-Float Market Capitalization methodology. The Benchmark Index is a broad liquid index with a fixed number of 600 components (600 stocks), representing large, mid and small capitalisation companies across 17 countries of the European region: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Luxembourg, the Netherlands, Norway, Poland, Portugal, Spain, Sweden, Switzerland and the United Kingdom (the “European Region”). The Benchmark Index is calculated as a net total return index in EUR which means that the dividends are reinvested within the Benchmark Index.

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General Information on the Company (cont.)

The investment objective of **SOLYS - CARMIGNAC EQUITY SELECTION** is to outperform the Benchmark Index (as defined hereafter) over a long-term horizon by exploiting investment opportunities on the equity markets, while providing a fixed stream of distributions. The Benchmark Index is the Solactive GBS CW DM US & Europe EUR Index NTR (SCWUEEN) (the “Benchmark Index”). The Benchmark Index is an equity index calculated and published by international index provider Solactive AG. The Benchmark Index constituents are weighting according to Free-Float Market Capitalization methodology. The Benchmark Index is part of the Solactive Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the large and mid-cap segments covering approximately the largest 85% of the free-float market capitalization in the US and Europe and combines the two sub regions based on a custom weighting (50% US and 50% Europe). In the meaning of the Benchmark Index, “US” means the United States of America and “Europe” refers to 17 countries of the European region, Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Luxembourg, the Netherlands, Norway, Poland, Portugal, Spain, Sweden, Switzerland and the United Kingdom. The Benchmark Index is a broad liquid index with a variable number of components (approximately 1,600 equity stocks). The Benchmark Index is calculated as a net total return index in EUR which means that the dividends are reinvested within the Benchmark Index.

The investment objective of **SOLYS - LFDE TRANSATLANTIC** is to outperform the Benchmark Index (as defined hereafter) over a long-term horizon by exploiting investment opportunities on the equity markets, while providing a fixed stream of distributions. The benchmark index is the Solactive GBS CW DM US & Europe EUR Index NTR (SCWUEEN) (the “Benchmark Index”). The Benchmark Index is an equity index calculated and published by international index provider Solactive AG. The Benchmark Index constituents are weighting according to Free-Float Market Capitalization methodology. The Benchmark Index is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the large and mid-cap segments covering approximately the largest 85% of the free-float market capitalization in the US and Europe and combines the two sub regions based on a custom weighting (50% US and 50% Europe). In the meaning of the Benchmark Index, “US” means the United States of America and “Europe” refers to 17 countries of the European region: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Luxembourg, the Netherlands, Norway, Poland, Portugal, Spain, Sweden, Switzerland and the United Kingdom. The Benchmark Index is a broad liquid index with a variable number of components (approximately 1 600 equity stocks). The Benchmark Index is calculated as a net total return index in EUR which means that the dividends are reinvested within the Benchmark Index.

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General Information on the Company (cont.)

The investment objective of **SOLYS - HUMAN CAPITAL EUROPE** and **SOLYS - SGPB PREMIUM SELECTION EUROPE** is to outperform the Benchmark Index (as defined hereafter) over a long-term horizon by exploiting investment opportunities on the equity markets, while providing a fixed stream of distributions. With respect to such fixed stream of distributions, potential investors and investors into Shares of the Sub-Fund are invited to take a particular attention to the Distribution Policy, the Compulsory Redemption and the Risks Warning sections further below. The benchmark index is the Stoxx Europe 600 Index (SXXR) (the “Benchmark Index”). The Benchmark Index is an equity index calculated and published by international index provider Stoxx Limited. The Benchmark Index constituents are weighting according to Free-Float Market Capitalization methodology. The Stoxx Europe 600 Index is a broad liquid index with a fixed number of 600 components (600 stocks), representing large, mid and small capitalisation companies across 17 countries of the European region: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Luxembourg, the Netherlands, Norway, Poland, Portugal, Spain, Sweden, Switzerland and the United Kingdom (the “European Region”). The Benchmark Index is calculated as a net total return index in EUR which means that the dividends are reinvested within the Benchmark Index.

The investment objective of **SOLYS - PERSPECTIVE TRANSATLANTIC** is to outperform the Benchmark Index (as defined hereafter) over a long-term horizon by exploiting investment opportunities on the equity markets, while providing a fixed stream of distributions. The benchmark index is the Solactive GBS CW DM US & Eurozone EUR Index NTR (SCWUEZEN) (the “Benchmark Index”). The Benchmark Index is an equity index calculated and published by international index provider Solactive AG. The Benchmark Index constituents are weighting according to Free-Float Market Capitalization methodology. The Benchmark Index is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the large and mid-cap segments covering approximately the largest 85% of the free-float market capitalization in the US and the Eurozone and combines the two sub regions based on a custom weighting (50% US and 50% Eurozone). In the meaning of the Benchmark Index, “US” means the United States of America and “Eurozone” refers to 11 countries of the Eurozone: Austria, Belgium, Finland, France, Germany, Ireland, Italy, Luxembourg, the Netherlands, Portugal and Spain. The Benchmark Index is a broad liquid index with a variable number of components (around approximately 800 equity stocks). The Benchmark Index is calculated as a net total return index in EUR which means that the dividends are reinvested within the Benchmark Index.

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General Information on the Company (cont.)

The investment objective of **SOLYS - ELEVA EUROPEAN OPTIMA** (launch as of January 16, 2024, refer to note 1) is to outperform the Benchmark Index (as defined hereafter) over a long-term horizon by exploiting investment opportunities on the equity markets, while providing a fixed stream of distributions. The benchmark index is the Stoxx Europe 600 Index (SXXR) (the “Benchmark Index”). The Benchmark Index is an equity index calculated and published by international index provider Stoxx Limited. The Benchmark Index constituents are weighting according to Free-Float Market Capitalization methodology. The Benchmark Index is a broad liquid index with a fixed number of 600 components (600 stocks), representing large, mid and small capitalisation companies across 17 countries of the European region: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Luxembourg, the Netherlands, Norway, Poland, Portugal, Spain, Sweden, Switzerland and the United Kingdom (the "European Region"). The Benchmark Index is calculated as a net total return index in EUR which means that the dividends are reinvested within the Benchmark Index.

The investment objective of **SOLYS - AMLEGEST PRICING POWER TRANSATLANTIC** (launch as of March 26, 2024, refer to note 1) is to outperform the Benchmark Index (as defined hereafter) over a long-term horizon by exploiting investment opportunities on the equity markets, while providing a fixed stream of distributions. The benchmark index is the Solactive GBS CW DM US & Eurozone EUR Index NTR (SCWUEZEN) (the “Benchmark Index”). The Benchmark Index is an equity index calculated and published by international index provider Solactive AG. The Benchmark Index constituents are weighting according to Free-Float Market Capitalization methodology. The Benchmark Index is part of the Solactive Global Benchmark Series which includes benchmark indices for developed countries. The index intends to track the performance of the large and mid-cap segments covering approximately the largest 85% of the free-float market capitalization in the US and Eurozone and combines the two sub regions based on a custom weighting (50% US and 50% Eurozone). In the meaning of the Benchmark Index, ‘US’ means the United States of America and ‘Eurozone’ refers to 11 countries of the Eurozone: Austria, Belgium, Finland, France, Germany, Ireland, Italy, Luxembourg, the Netherlands, Portugal and Spain. The Benchmark Index is a broad liquid index with a variable number of components (approximately 800 equity stocks). The Benchmark Index is calculated as a net total return index in EUR which means that the dividends are reinvested within the Benchmark Index.

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General Information on the Company (cont.)

The investment objective of **SOLYS - AB GLOBAL DEVELOPED HEALTH CARE** (launch as of April 18, 2024, refer to note 1) is to outperform the Benchmark Index (as defined hereafter) over a long-term horizon by exploiting investment opportunities on the equity markets, while providing a fixed stream of distributions. The benchmark index is the Solactive Developed Markets Broad Health Care EUR Index NTR (SDMBHCEN) (the “Benchmark Index”). The Benchmark Index is an equity index calculated and published by international index provider Solactive AG. The Benchmark Index constituents are weighting according to Free-Float Market Capitalization methodology. The Benchmark Index intends to track the performance of Health Care companies from the Developed Markets within the Solactive Global Benchmark Series and the Solactive United States Benchmark Series. In accordance with the Solactive methodology, developed countries are the following: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Poland, Portugal, Singapore, Spain, Sweden, Switzerland, United Kingdom and United States. The Solactive country classification may be updated and is available on the following website: https://www.solactive.com/wpcontent/uploads/2022/12/Solactive-Country-Classification-Framework-v1.2_2022.pdf. Constituents are weighted on the free-float market capitalization. The Benchmark Index is a broad liquid index with approximately 840 components, is calculated in EUR and reconstituted quarterly. The Benchmark Index is calculated as a net total return index in EUR which means that the dividends are reinvested within the Benchmark Index.

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Information to the Shareholders

The annual general meeting of Shareholders will be held at the registered office of the Company or such other place, as specified in the convening notice at any date and time decided by the Board but no later than within six months from the end of the Company's previous financial year.

Notices of all general meetings are sent by mail to all registered Shareholders at their registered address at least 8 days prior to such meeting. According to the requirements of the Luxembourg Law, if bearer shares are issued, the notices are published in the "*Recueil électronique des sociétés et associations*" and in a Luxembourg newspaper, in addition notices can be published in such other newspaper that the Board of Directors of the Company shall determine.

The annual reports, including the audited financial statements and unaudited semi-annual reports are sent upon request to the Shareholders and are made available for public inspection at each of the registered offices of the Company and the Administrative Agent within four, and two months respectively following the relevant accounting period.

The list of changes in the portfolio for the period ended June 30, 2024 is available, free of charge, at the registered office of the Company.

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Statement of Net Assets as at June 30, 2024

(expressed in the Sub-Fund's currency)

Sub-Funds		SOLYS - EURO EVOLUTION	SOLYS - EUROPE EVOLUTION	SOLYS - GLOBAL EVOLUTION
	Notes	EUR	EUR	EUR
ASSETS				
Cash at bank		18	-	-
Swaps at market value	2.7, 8	54 080 695	65 795 958	64 007 510
Other assets		15 922	-	-
		<u>54 096 635</u>	<u>65 795 958</u>	<u>64 007 510</u>
LIABILITIES				
Global administration and investment management fees payable	3	38 341	34 822	33 737
"Taxe d'abonnement" payable	5	6 606	8 037	7 818
		<u>44 947</u>	<u>42 859</u>	<u>41 555</u>
TOTAL NET ASSETS		<u>54 051 688</u>	<u>65 753 099</u>	<u>63 965 955</u>

The accompanying notes are an integral part of these financial statements.

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Statement of Net Assets as at June 30, 2024 (cont.)

(expressed in the Sub-Fund's currency)

Sub-Funds		SOLYS - COMPASS TRANSATLANTIC	SOLYS - QUADRANT EUROPE	SOLYS - LFDE INTERNATIONAL SELECTION
	Notes	EUR	EUR	EUR
ASSETS				
Cash at bank		-	3	1
Swaps at market value	2.7, 8	27 175 689	38 948 930	18 006 490
Other assets		-	-	-
		<u>27 175 689</u>	<u>38 948 933</u>	<u>18 006 491</u>
LIABILITIES				
Global administration and investment management fees payable	3	46 884	44 605	37 955
"Taxe d'abonnement" payable	5	3 315	4 754	2 196
		<u>50 199</u>	<u>49 359</u>	<u>40 151</u>
TOTAL NET ASSETS		<u>27 125 490</u>	<u>38 899 574</u>	<u>17 966 340</u>

The accompanying notes are an integral part of these financial statements.

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Société d'investissement à capital variable

Statement of Net Assets as at June 30, 2024 (cont.)

(expressed in the Sub-Fund's currency)

Sub-Funds		SOLYS - EUROPE HORIZON	SOLYS - GLOBAL HORIZON	SOLYS - TOCQUEVILLE ACTIONS EVOLUTION
	Notes	EUR	EUR	EUR
ASSETS				
Cash at bank		-	-	-
Swaps at market value	2.7, 8	21 668 454	24 626 224	20 267 699
Other assets		-	-	-
		<u>21 668 454</u>	<u>24 626 224</u>	<u>20 267 699</u>
LIABILITIES				
Global administration and investment management fees payable	3	25 121	27 782	31 142
"Taxe d'abonnement" payable	5	2 645	3 006	2 473
		<u>27 766</u>	<u>30 788</u>	<u>33 615</u>
TOTAL NET ASSETS		<u>21 640 688</u>	<u>24 595 436</u>	<u>20 234 084</u>

The accompanying notes are an integral part of these financial statements.

SOLYS

Société d'investissement à capital variable

Statement of Net Assets as at June 30, 2024 (cont.)

(expressed in the Sub-Fund's currency)

Sub-Funds		SOLYS - ZEPHYR EUROPE	SOLYS - CARMIGNAC EQUITY SELECTION	SOLYS - LFDE TRANSATLANTIC
	Notes	EUR	EUR	EUR
ASSETS				
Cash at bank		-	-	1
Swaps at market value	2.7, 8	23 297 714	23 040 409	25 368 858
Other assets		-	-	-
		<u>23 297 714</u>	<u>23 040 409</u>	<u>25 368 859</u>
LIABILITIES				
Global administration and investment management fees payable	3	26 570	53 362	57 366
"Taxe d'abonnement" payable	5	2 844	2 809	3 093
		<u>29 414</u>	<u>56 171</u>	<u>60 459</u>
TOTAL NET ASSETS		<u>23 268 300</u>	<u>22 984 238</u>	<u>25 308 400</u>

The accompanying notes are an integral part of these financial statements.

SOLYS

Société d'investissement à capital variable

Statement of Net Assets as at June 30, 2024 (cont.)

(expressed in the Sub-Fund's currency)

Sub-Funds		SOLYS - HUMAN CAPITAL EUROPE	SOLYS - PERSPECTIVE TRANSATLANTIC	SOLYS - SGPB PREMIUM SELECTION EUROPE
	Notes	EUR	EUR	EUR
ASSETS				
Cash at bank		-	-	-
Swaps at market value	2.7, 8	22 281 408	23 946 472	22 920 853
Other assets		-	-	-
		<u>22 281 408</u>	<u>23 946 472</u>	<u>22 920 853</u>
LIABILITIES				
Global administration and investment management fees payable	3	39 807	42 163	41 013
"Taxe d'abonnement" payable	5	2 718	2 921	2 796
		<u>42 525</u>	<u>45 084</u>	<u>43 809</u>
TOTAL NET ASSETS		<u>22 238 883</u>	<u>23 901 388</u>	<u>22 877 044</u>

The accompanying notes are an integral part of these financial statements.

SOLYS

Société d'investissement à capital variable

Statement of Net Assets as at June 30, 2024 (cont.)

(expressed in the Sub-Fund's currency)

Sub-Funds		SOLYS - ELEVA EUROPEAN OPTIMA*	SOLYS - AMPLEGEST PRICING POWER TRANSATLANTIC*	SOLYS - AB GLOBAL DEVELOPED HEALTH CARE*
	Notes	EUR	EUR	EUR
ASSETS				
Cash at bank		-	-	-
Swaps at market value	2.7, 8	11 171 389	10 044 139	21 154 379
Other assets		-	-	-
		<u>11 171 389</u>	<u>10 044 139</u>	<u>21 154 379</u>
LIABILITIES				
Global administration and investment management fees payable	3	26 510	22 998	37 490
"Taxe d'abonnement" payable	5	1 362	1 225	2 581
		<u>27 872</u>	<u>24 223</u>	<u>40 071</u>
TOTAL NET ASSETS		<u>11 143 517</u>	<u>10 019 916</u>	<u>21 114 308</u>

*Please refer to Note 1

The accompanying notes are an integral part of these financial statements.

SOLYS
Société d'investissement à capital variable

Statement of Net Assets as at June 30, 2024 (cont.)
 (expressed in the Sub-Fund's currency)

Sub-Funds		COMBINED
	Notes	EUR
ASSETS		
Cash at bank		23
Swaps at market value	2.7, 8	517 803 270
Other assets		15 922
		<u>517 819 215</u>
LIABILITIES		
Global administration and investment management fees payable	3	667 668
"Taxe d'abonnement" payable	5	63 199
		<u>730 867</u>
TOTAL NET ASSETS		<u>517 088 348</u>

The accompanying notes are an integral part of these financial statements.

SOLYS

Société d'investissement à capital variable

Statistical information

(expressed in the Sub-Fund's currency)

SOLYS - EURO EVOLUTION

	Currency	30/06/2024	31/12/2023	31/12/2022
Total Net Assets	EUR	54 051 688	52 601 771	51 003 740
Class I-EUR				
Number of shares outstanding		595 546.3830	595 546.3830	595 546.3830
Net asset value per share	EUR	90.76	88.33	85.64

SOLYS - EUROPE EVOLUTION

	Currency	30/06/2024	31/12/2023	31/12/2022
Total Net Assets	EUR	65 753 099	61 190 332	56 082 033
Class I				
Number of shares outstanding		531 915.0000	531 915.0000	531 915.0000
Net asset value per share	EUR	123.62	115.04	105.43

SOLYS - GLOBAL EVOLUTION

	Currency	30/06/2024	31/12/2023	31/12/2022
Total Net Assets	EUR	63 965 955	60 234 516	54 575 451
Class I-EUR				
Number of shares outstanding		495 050.0000	495 050.0000	495 050.0000
Net asset value per share	EUR	129.21	121.67	110.24

SOLYS - COMPASS TRANSATLANTIC

	Currency	30/06/2024	31/12/2023	31/12/2022
Total Net Assets	EUR	27 125 490	22 796 250	-
Class I-EUR				
Number of shares outstanding		235 295.0000	235 295.0000	-
Net asset value per share	EUR	115.28	96.88	-

SOLYS - QUADRANT EUROPE

	Currency	30/06/2024	31/12/2023	31/12/2022
Total Net Assets	EUR	38 899 574	39 477 099	37 149 137
Class I-EUR				
Number of shares outstanding		485 437.0000	485 437.0000	485 437.0000
Net asset value per share	EUR	80.13	81.32	76.53

SOLYS

Société d'investissement à capital variable

Statistical information (cont.)

(expressed in the Sub-Fund's currency)

SOLYS - LFDE INTERNATIONAL SELECTION

	Currency	30/06/2024	31/12/2023	31/12/2022
Total Net Assets	EUR	17 966 340	17 372 359	16 291 051
Class I-EUR				
Number of shares outstanding		204 082.0000	204 082.0000	204 082.0000
Net asset value per share	EUR	88.03	85.12	79.83

SOLYS - EUROPE HORIZON

	Currency	30/06/2024	31/12/2023	31/12/2022
Total Net Assets	EUR	21 640 688	21 289 146	19 824 108
Class I-EUR				
Number of shares outstanding		240 964.0000	240 964.0000	240 964.0000
Net asset value per share	EUR	89.81	88.35	82.27

SOLYS - GLOBAL HORIZON

	Currency	30/06/2024	31/12/2023	31/12/2022
Total Net Assets	EUR	24 595 436	22 447 905	20 309 017
Class I-EUR				
Number of shares outstanding		238 096.0000	238 096.0000	238 096.0000
Net asset value per share	EUR	103.30	94.28	85.30

SOLYS - TOCQUEVILLE ACTIONS EVOLUTION

	Currency	30/06/2024	31/12/2023	31/12/2022
Total Net Assets	EUR	20 234 084	20 146 487	-
Class I-EUR				
Number of shares outstanding		223 464.0000	223 464.0000	-
Net asset value per share	EUR	90.55	90.16	-

SOLYS - ZEPHYR EUROPE

	Currency	30/06/2024	31/12/2023	31/12/2022
Total Net Assets	EUR	23 268 300	21 956 868	-
Class I-EUR				
Number of shares outstanding		259 741.0000	259 741.0000	-
Net asset value per share	EUR	89.58	84.53	-

SOLYS - CARMIGNAC EQUITY SELECTION

	Currency	30/06/2024	31/12/2023	31/12/2022
Total Net Assets	EUR	22 984 238	21 506 123	-
Class I-EUR				
Number of shares outstanding		227 196.0000	227 196.0000	-
Net asset value per share	EUR	101.16	94.66	-

SOLYS

Société d'investissement à capital variable

Statistical information (cont.)

(expressed in the Sub-Fund's currency)

SOLYS - LFDE TRANSATLANTIC

	Currency	30/06/2024	31/12/2023	31/12/2022
Total Net Assets	EUR	25 308 400	21 134 317	19 570 338
Class I-EUR				
Number of shares outstanding		243 903.0000	243 903.0000	243 903.0000
Net asset value per share	EUR	103.76	86.65	80.24

SOLYS - HUMAN CAPITAL EUROPE

	Currency	30/06/2024	31/12/2023	31/12/2022
Total Net Assets	EUR	22 238 883	20 950 126	-
Class I-EUR				
Number of shares outstanding		235 295.0000	235 295.0000	-
Net asset value per share	EUR	94.51	89.04	-

SOLYS - PERSPECTIVE TRANSATLANTIC

	Currency	30/06/2024	31/12/2023	31/12/2022
Total Net Assets	EUR	23 901 388	21 025 248	-
Class I-EUR				
Number of shares outstanding		225 989.0000	225 989.0000	-
Net asset value per share	EUR	105.76	93.04	-

SOLYS - SGPB PREMIUM SELECTION EUROPE

	Currency	30/06/2024	31/12/2023	31/12/2022
Total Net Assets	EUR	22 877 044	21 513 811	-
Class I-EUR				
Number of shares outstanding		233 919.0000	233 919.0000	-
Net asset value per share	EUR	97.80	91.97	-

SOLYS - ELEVA EUROPEAN OPTIMA*

	Currency	30/06/2024	31/12/2023	31/12/2022
Total Net Assets	EUR	11 143 517	-	-
Class I-EUR				
Number of shares outstanding		113 637.0000	-	-
Net asset value per share	EUR	98.06	-	-

*Please refer to Note 1

SOLYS

Société d'investissement à capital variable

Statistical information (cont.)

(expressed in the Sub-Fund's currency)

SOLYS - AMPLEGEST PRICING POWER TRANSATLANTIC*

	Currency	30/06/2024	31/12/2023	31/12/2022
Total Net Assets	EUR	10 019 916	-	-
Class I-EUR				
Number of shares outstanding		102 041.0000	-	-
Net asset value per share	EUR	98.20	-	-

SOLYS - AB GLOBAL DEVELOPED HEALTH CARE*

	Currency	30/06/2024	31/12/2023	31/12/2022
Total Net Assets	EUR	21 114 308	-	-
Class I-EUR				
Number of shares outstanding		214 823.0000	-	-
Net asset value per share	EUR	98.29	-	-

*Please refer to Note 1

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2024

Note 1 - General

SOLYS (the “Company”) was incorporated on December 9, 2011 under Luxembourg Law as a “Société d’investissement à capital variable” (“SICAV”) for an unlimited period. The Company is governed by the provisions of Part I of the amended Luxembourg Law of December 17, 2010 relating to undertakings for collective investment in transferable securities.

At June 30, 2024, eighteen Sub-Funds are available to investors:

SOLYS - EURO EVOLUTION

- Class I-EUR

SOLYS - EUROPE EVOLUTION

- Class I

SOLYS - GLOBAL EVOLUTION

- Class I-EUR

SOLYS - COMPASS TRANSATLANTIC

- Class I-EUR

SOLYS - QUADRANT EUROPE

- Class I-EUR

SOLYS - LFDE INTERNATIONAL SELECTION

- Class I-EUR

SOLYS - EUROPE HORIZON

- Class I-EUR

SOLYS - GLOBAL HORIZON

- Class I-EUR

SOLYS - TOCQUEVILLE ACTIONS EVOLUTION

- Class I-EUR

SOLYS - ZEPHYR EUROPE

- Class I-EUR

SOLYS - CARMIGNAC EQUITY SELECTION

- Class I-EUR

SOLYS - LFDE TRANSATLANTIC

- Class I-EUR

SOLYS - HUMAN CAPITAL EUROPE

- Class I-EUR

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2024 (cont.)

Note 1 - General (cont.)

SOLYS - PERSPECTIVE TRANSATLANTIC

- Class I-EUR

SOLYS - SGPB PREMIUM SELECTION EUROPE

- Class I-EUR

SOLYS - ELEVA EUROPEAN OPTIMA

- Class I-EUR (launched January 16, 2024)

SOLYS - AMPLEGEST PRICING POWER TRANSATLANTIC

- Class I-EUR (launched March 26, 2024)

SOLYS - AB GLOBAL DEVELOPED HEALTH CARE

- Class I-EUR (launched April 18, 2024)

Within a Sub-Fund, the Company may create different classes of shares which are Distribution Shares or Capitalisation Shares, or which differ also by the targeted investors, by the management fees or the subscription/redemption fees or any other characteristic as disclosed in the latest Prospectus.

The Board of Directors of the Company decided to create the Sub-Funds SOLYS - ELEVA EUROPEAN OPTIMA, SOLYS - AMPLEGEST PRICING POWER TRANSATLANTIC and SOLYS - AB GLOBAL DEVELOPED HEALTH CARE.

Note 2 - Principal accounting policies

2.1 Net Asset Value

This semi-annual report is prepared on the basis of the last net asset value as at June 30, 2024.

2.2 Presentation of financial statements

The financial statements are prepared in accordance with Luxembourg laws and regulations relating to undertakings for collective investment in transferable securities. They are prepared in accordance with generally accepted accounting policies in Luxembourg.

2.3 Valuation of investments

2.3.1 Securities listed on a recognised stock exchange or dealt on any other regulated market that operates regularly, is recognised and is open to the public, are valued at their last available closing prices, or, in the event that there should be several such markets, on the basis of their last available closing prices on the main market for the relevant security.

2.3.2 In the event that the last available closing price does not, in the opinion of the Board of Directors of the Company, truly reflect the fair market value of such securities, the value is determined by the Board of Directors of the Company based on the reasonably foreseeable sales proceeds determined prudently and in good faith.

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2024 (cont.)

Note 2 - Principal accounting policies (cont.)

2.3 Valuation of investments (cont.)

2.3.3 Securities not listed or traded on a stock exchange or not dealt on another regulated market are valued on the basis of the probable sales proceeds determined prudently and in good faith by the Board of Directors of the Company.

2.3.4 In case of short term instruments which have a maturity of less than 90 days, the value of the instrument based on the net acquisition cost, is gradually adjusted to the repurchase price thereof. In the event of material changes in market conditions, the valuation basis of the investment is adjusted to the new market yields.

2.3.5 Investments in open-ended UCIs are valued on the basis of the last available Net Asset Value of the units or shares of such UCIs.

2.3.6 All other transferable securities and other permitted assets are valued at fair market value as determined in good faith pursuant to procedures established by the Board of Directors of the Company.

2.3.7 The financial derivative instruments which are not listed on any official stock exchange or traded on any other organised market are valued in a reliable and verifiable manner on a daily basis and verified by a competent professional appointed by the Company.

2.3.8 In the event that the above mentioned calculation methods are inappropriate or misleading, the Company may adjust the value of any investment or permit some other method of valuation to be used for the assets of the Company if it considers that the circumstances justify that such adjustment or other method of valuation should be adopted to reflect more fairly the value of such investments.

2.4 Net realised gain or loss on sales of investments

The net realised gain or loss on sales of investments are determined on the basis of the average cost of investments sold.

2.5 Foreign exchange translation

The accounts of each Sub-Fund are maintained in the reference currency of the Sub-Fund and the financial statements are expressed in that currency.

The acquisition cost of securities expressed in a currency other than the reference currency is translated into the reference currency at the exchange rates prevailing on the date of purchase.

Income and expenses expressed in other currencies than the reference currency are converted at exchange rates ruling at the transaction date.

Assets and liabilities expressed in other currencies than the reference currency are converted at exchange rates ruling at period-end.

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2024 (cont.)

Note 2 - Principal accounting policies (cont.)

2.5 Foreign exchange translation (cont.)

The net realised gain or loss or net change in unrealised appreciation or depreciation on foreign exchange are recognised in the Statement of Operations and Changes in Net Assets in determining the increase or decrease in Net Assets.

2.6 Combined financial statements

The combined Statement of Net Assets and combined Statement of Operations and Changes in Net Assets represent the total of the Statements of Net Assets and the Statement of Operations and Changes in Net Assets of the individual Sub-Funds.

2.7 Swaps

Interest rate Swaps are valued at their market value established by reference to the applicable interest rates curve.

Swaps pegged to indexes or financial instruments are valued at their market value, based on the applicable index or financial instrument. The valuation of the Swaps tied to such indexes or financial instruments is based upon the market value of said Swaps, in accordance with the procedures laid down by the Board of Directors of the Company.

Swaps are disclosed in the Statement of Net Assets under caption "Swaps at market value".

Net change in unrealised appreciation/depreciation and net realised gain/loss are recorded in the Statement of Operations and Changes in Net Assets.

2.8 Formation expenses

The fees and expenses in connection with the incorporation and registration of the Company were borne by the Management Company.

2.9 Transaction fees

The transaction fees include broker fees and fees charged by the depositary for securities and derivatives transactions. The broker fees are excluded from the cost of securities and derivatives purchased and sold.

2.10 Income

Dividends are credited to income on the "ex-dividend date" net of withholding taxes. Interest income is accrued on a daily basis.

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2024 (cont.)

Note 2 - Principal accounting policies (cont.)

2.11 Swing Pricing

For any Sub-Fund of the Company, the Management Company may need to undertake transactions in order to maintain the desired asset allocation as a result of subscriptions or redemptions in any Class of such Sub-Fund, which may generate additional costs for such Sub-Fund and its Shareholders. In order to protect the existing Shareholders' interest and to prevent the dilution of the existing Shareholders that would result from these capital movements, an adjustment (the "Swing Factor") might be applied when calculating the NAV per share of such Sub-Funds using swing pricing.

This adjustment reflects the estimated tax and dealing costs that may be incurred by the Sub-Fund as a result of these transactions, and the estimated bid-offer spread of the assets in which the Sub-Fund invests.

When there are net inflows in a given Sub-Fund, the Swing Factor will increase the NAV per Share of each Class and when there are net outflows in a given Sub-Fund, the Swing Factor will reduce the NAV per Share of each Class. The Management Company might determine that such Swing Factor will only apply if net inflows and/or net outflows exceed 0.40% of the last NAV of the Sub-Fund.

If the swing pricing apply to a given Sub-Fund, this will be indicated in the prospectus of the Fund, together with the maximum level of the Swing Factor (both for net inflows and net outflows).

As a consequence of the application of the swing pricing, the volatility of the NAV per share of the Sub-Funds applying such mechanism might not reflect the true portfolio performance (and therefore might deviate from the fund's benchmark).

During the period ended June 30, 2024, no sub-funds have applied the Swing Pricing.

Note 3 - Global administration and management fees

A Global Management and management fee was payable in arrears by the Company to the Management Company, as indicated in the table below.

Sub-fund	Share Class	Payment frequency	Maximum global administration and management fees
SOLYS - EURO EVOLUTION	Class I Shares	Quarterly	0.20%
SOLYS - EUROPE EVOLUTION	Class I Shares	Monthly	0.16%
SOLYS - GLOBAL EVOLUTION	Class I Shares	Monthly	0.16%
SOLYS - COMPASS TRANSATLANTIC	Class I Shares	Monthly	0.65%
SOLYS - QUADRANT EUROPE	Class I Shares	Monthly	0.40%
SOLYS - LFDE INTERNATIONAL SELECTION	Class I Shares	Monthly	0.80%
SOLYS - EUROPE HORIZON	Class I Shares	Monthly	0.40%
SOLYS - GLOBAL HORIZON	Class I Shares	Monthly	0.40%
SOLYS - TOCQUEVILLE ACTIONS EVOLUTION	Class I Shares	Monthly	1.08%
SOLYS - ZEPHYR EUROPE	Class I Shares	Monthly	0.65%

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2024 (cont.)

Note 3 - Global administration and management fees (cont.)

Sub-fund	Share Class	Payment frequency	Maximum global administration and management fees
SOLYS - CARMIGNAC EQUITY SELECTION	Class I Shares	Monthly	1.08%
SOLYS - LFDE TRANSATLANTIC	Class I Shares	Monthly	1.08%
SOLYS - HUMAN CAPITAL EUROPE	Class I Shares	Monthly	0.65%
SOLYS - PERSPECTIVE TRANSATLANTIC	Class I Shares	Monthly	0.65%
SOLYS - SGPB PREMIUM SELECTION EUROPE	Class I Shares	Monthly	1.08%
SOLYS - ELEVA EUROPEAN OPTIMA	Class I Shares	Monthly	1.08%
SOLYS - AMPLEGEST PRICING POWER TRANSATLANTIC	Class I Shares	Monthly	1.08%
SOLYS - AB GLOBAL DEVELOPED HEALTH CARE	Class I Shares	Monthly	1.08%

Note 4 - Other income

As at June 30, 2024, other income mainly includes paid back management fees.

Note 5 - Taxation

The Company is not subject to taxation in Luxembourg on its income, profits or gains.

The Company is not subject to net wealth tax in Luxembourg.

No stamp duty, capital duty or other tax will be payable in Luxembourg upon the issue of the Shares of the Company.

The Sub-Funds are, nevertheless, in principle, subject to a subscription tax ("*taxe d'abonnement*") levied at the rate of 0.05% per annum based on their Net Asset Value at the end of the relevant quarter, calculated and paid quarterly. A reduced subscription tax rule of 0.01% per annum is however applicable to:

- any Sub-Fund whose exclusive object is the collective investment in money market instruments, the placing of deposits with credit institutions, or both;
- any Sub-Fund or Classes provided that their shares are only held by one or more Institutional Investor(s).

A subscription tax exemption applies to:

- The portion of any Sub-Fund's assets (prorata) invested in a Luxembourg investment fund or any of its sub-fund to the extent it is subject to the subscription tax;
- Any Sub-Fund (i) whose securities are only held by Institutional Investor(s), and (ii) whose sole object is the collective investment in money market instruments and the placing of deposits with credit institutions, and (iii) whose weighted residual portfolio maturity does not exceed 90 days, and (iv) that have obtained the highest possible rating from a recognised rating agency. If several Classes are in issue in the relevant Sub-Fund meeting (ii) to (iv) above, only those Classes meeting (i) above will benefit from this exemption;
- Any Sub-Fund, whose main objective is the investment in microfinance institutions; and

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2024 (cont.)

Note 5 - Taxation (cont.)

- Any Sub-Fund, (i) whose securities are listed or traded on a stock exchange and (ii) whose exclusive object is to replicate the performance of one or more indices. If several Classes are in issue in the relevant Sub-Fund meeting (ii) above, only those Classes meeting (i) above will benefit from this exemption.

To the extent that the Company would only be held by pension funds and assimilated vehicles, the Company as a whole would benefit from the subscription tax exemption.

Withholding tax

Interest and dividend income received by the Company may be subject to non-recoverable withholding tax in the source countries. The Company may further be subject to tax on the realised or unrealised capital appreciation of its assets in the countries of origin. The Company may benefit from double tax treaties entered into by Luxembourg, which may provide for exemption from withholding tax or reduction of withholding tax rate.

Distributions made by the Company as well as liquidation proceeds and capital gains derived therefrom are not subject to withholding tax in Luxembourg.

Note 6 - Exchange rates

As at June 30, 2024, all the share classes are expressed in EUR. No exchange rates have been used for the presentation of the financial statements.

Note 7 - Dividend distribution

For the “Class I-EUR” of the Sub-Fund SOLYS - EURO EVOLUTION which pay monthly dividends, the following dividends were paid:

Month	Record date	Ex-date	Payment date
January	29-Dec-23	2-Jan-24	5-Jan-24
February	31-Jan-24	1-Feb-24	6-Feb-24
March	29-Feb-24	1-Mar-24	6-Mar-24
April	28-Mar-24	2-Apr-24	5-Apr-24
May	30-Apr-24	2-May-24	7-May-24
June	31-May-24	3-Jun-24	6-Jun-24

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2024 (cont.)

Note 7 - Dividend distribution (cont.)

For the “Class I” of the Sub-Fund SOLYS - EUROPE EVOLUTION which pay monthly dividends, the following dividends were paid:

Month	Record date	Ex-date	Payment date
January	29-Dec-23	3-Jan-24	8-Jan-24
February	31-Jan-24	1-Feb-24	6-Feb-24
March	29-Feb-24	1-Mar-24	6-Mar-24
April	28-Mar-24	2-Apr-24	5-Apr-24
May	30-Apr-24	2-May-24	7-May-24
June	31-May-24	3-Jun-24	6-Jun-24

For the “Class I-EUR” of the Sub-Fund SOLYS - GLOBAL EVOLUTION which pay monthly dividends, the following dividends were paid:

Month	Record date	Ex-date	Payment date
January	29-Dec-23	4-Jan-24	9-Jan-24
February	31-Jan-24	1-Feb-24	6-Feb-24
March	29-Feb-24	1-Mar-24	6-Mar-24
April	28-Mar-24	2-Apr-24	5-Apr-24
May	30-Apr-24	2-May-24	7-May-24
June	31-May-24	3-Jun-24	6-Jun-24

For the “Class I-EUR” of the Sub-Fund SOLYS - COMPASS TRANSATLANTIC which pay monthly dividends, the following dividends were paid:

Month	Record date	Ex-date	Payment date
January	29-Dec-23	2-Jan-24	5-Jan-24
February	31-Jan-24	1-Feb-24	6-Feb-24
March	29-Feb-24	1-Mar-24	6-Mar-24
April	28-Mar-24	2-Apr-24	5-Apr-24
May	30-Apr-24	2-May-24	7-May-24
June	31-May-24	3-Jun-24	6-Jun-24

For the “Class I-EUR” of the Sub-Fund SOLYS - QUADRANT EUROPE which pay monthly dividends, the following dividends were paid:

Month	Record date	Ex-date	Payment date
January	29-Dec-23	3-Jan-24	8-Jan-24
February	31-Jan-24	1-Feb-24	6-Feb-24
March	29-Feb-24	1-Mar-24	6-Mar-24
April	28-Mar-24	2-Apr-24	5-Apr-24
May	30-Apr-24	2-May-24	7-May-24
June	31-May-24	3-Jun-24	6-Jun-24

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2024 (cont.)

Note 7 - Dividend distribution (cont.)

For the “Class I-EUR” of the Sub-Fund SOLYS - LFDE INTERNATIONAL SELECTION which pay monthly dividends, the following dividends were paid:

Month	Record date	Ex-date	Payment date
January	29-Dec-23	4-Jan-24	9-Jan-24
February	31-Jan-24	1-Feb-24	6-Feb-24
March	29-Feb-24	1-Mar-24	6-Mar-24
April	28-Mar-24	2-Apr-24	5-Apr-24
May	30-Apr-24	2-May-24	7-May-24
June	31-May-24	3-Jun-24	6-Jun-24

For the “Class I-EUR” of the Sub-Fund SOLYS - EUROPE HORIZON which pay monthly dividends, the following dividends were paid:

Month	Record date	Ex-date	Payment date
January	29-Dec-23	3-Jan-24	8-Jan-24
February	31-Jan-24	1-Feb-24	6-Feb-24
March	29-Feb-24	1-Mar-24	6-Mar-24
April	28-Mar-24	2-Apr-24	5-Apr-24
May	30-Apr-24	2-May-24	7-May-24
June	31-May-24	3-Jun-24	6-Jun-24

For the “Class I-EUR” of the Sub-Fund SOLYS - GLOBAL HORIZON which pay monthly dividends, the following dividends were paid:

Month	Record date	Ex-date	Payment date
January	29-Dec-23	4-Jan-24	9-Jan-24
February	31-Jan-24	1-Feb-24	6-Feb-24
March	29-Feb-24	1-Mar-24	6-Mar-24
April	28-Mar-24	2-Apr-24	5-Apr-24
May	30-Apr-24	2-May-24	7-May-24
June	31-May-24	3-Jun-24	6-Jun-24

For the “Class I-EUR” of the Sub-Fund SOLYS - TOCQUEVILLE ACTIONS EVOLUTION which pay monthly dividends, the following dividends were paid:

Month	Record date	Ex-date	Payment date
January	29-Dec-23	3-Jan-24	8-Jan-24
February	31-Jan-24	1-Feb-24	6-Feb-24
March	29-Feb-24	1-Mar-24	6-Mar-24
April	28-Mar-24	2-Apr-24	5-Apr-24
May	30-Apr-24	2-May-24	7-May-24
June	31-May-24	3-Jun-24	6-Jun-24

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2024 (cont.)

Note 7 - Dividend distribution (cont.)

For the “Class I-EUR” of the Sub-Fund SOLYS - ZEPHYR EUROPE which pay monthly dividends, the following dividends were paid:

Month	Record date	Ex-date	Payment date
January	29-Dec-23	3-Jan-24	8-Jan-24
February	31-Jan-24	1-Feb-24	6-Feb-24
March	29-Feb-24	1-Mar-24	6-Mar-24
April	28-Mar-24	2-Apr-24	5-Apr-24
May	30-Apr-24	2-May-24	7-May-24
June	31-May-24	3-Jun-24	6-Jun-24

For the “Class I-EUR” of the Sub-Fund SOLYS - CARMIGNAC EQUITY SELECTION which pay monthly dividends, the following dividends were paid:

Month	Record date	Ex-date	Payment date
January	29-Dec-23	3-Jan-24	8-Jan-24
February	31-Jan-24	1-Feb-24	6-Feb-24
March	29-Feb-24	1-Mar-24	6-Mar-24
April	28-Mar-24	2-Apr-24	5-Apr-24
May	30-Apr-24	2-May-24	7-May-24
June	31-May-24	3-Jun-24	6-Jun-24

For the “Class I-EUR” of the Sub-Fund SOLYS - LFDE TRANSATLANTIC which pay monthly dividends, the following dividends were paid:

Month	Record date	Ex-date	Payment date
January	29-Dec-23	3-Jan-24	8-Jan-24
February	31-Jan-24	1-Feb-24	6-Feb-24
March	29-Feb-24	1-Mar-24	6-Mar-24
April	28-Mar-24	2-Apr-24	5-Apr-24
May	30-Apr-24	2-May-24	7-May-24
June	31-May-24	3-Jun-24	6-Jun-24

For the “Class I-EUR” of the Sub-Fund SOLYS - HUMAN CAPITAL EUROPE which pay monthly dividends, the following dividends were paid:

Month	Record date	Ex-date	Payment date
January	29-Dec-23	3-Jan-24	8-Jan-24
February	31-Jan-24	1-Feb-24	6-Feb-24
March	29-Feb-24	1-Mar-24	6-Mar-24
April	28-Mar-24	2-Apr-24	5-Apr-24
May	30-Apr-24	2-May-24	7-May-24
June	31-May-24	3-Jun-24	6-Jun-24

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2024 (cont.)

Note 7 - Dividend distribution (cont.)

For the “Class I-EUR” of the Sub-Fund SOLYS - PERSPECTIVE TRANSATLANTIC which pay monthly dividends, the following dividends were paid:

Month	Record date	Ex-date	Payment date
January	29-Dec-23	2-Jan-24	5-Jan-24
February	31-Jan-24	1-Feb-24	6-Feb-24
March	29-Feb-24	1-Mar-24	6-Mar-24
April	28-Mar-24	2-Apr-24	5-Apr-24
May	30-Apr-24	2-May-24	7-May-24
June	31-May-24	3-Jun-24	6-Jun-24

For the “Class I-EUR” of the Sub-Fund SOLYS - SGPB PREMIUM SELECTION EUROPE which pay monthly dividends, the following dividends were paid:

Month	Record date	Ex-date	Payment date
January	29-Dec-23	3-Jan-24	8-Jan-24
February	31-Jan-24	1-Feb-24	6-Feb-24
March	29-Feb-24	1-Mar-24	6-Mar-24
April	28-Mar-24	2-Apr-24	5-Apr-24
May	30-Apr-24	2-May-24	7-May-24
June	31-May-24	3-Jun-24	6-Jun-24

For the “Class I-EUR” of the Sub-Fund SOLYS - ELEVA EUROPEAN OPTIMA which pay monthly dividends, the following dividends were paid:

Month	Record date	Ex-date	Payment date
February	31-Jan-24	1-Feb-24	6-Feb-24
March	29-Feb-24	1-Mar-24	6-Mar-24
April	28-Mar-24	2-Apr-24	5-Apr-24
May	30-Apr-24	2-May-24	7-May-24
June	31-May-24	3-Jun-24	6-Jun-24

For the “Class I-EUR” of the Sub-Fund SOLYS - AMPLEGEST PRICING POWER TRANSATLANTIC which pay monthly dividends, the following dividends were paid:

Month	Record date	Ex-date	Payment date
April	28-Mar-24	2-Apr-24	5-Apr-24
May	30-Apr-24	2-May-24	7-May-24
June	31-May-24	3-Jun-24	6-Jun-24

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2024 (cont.)

Note 7 - Dividend distribution (cont.)

For the “Class I-EUR” of the Sub-Fund SOLYS - AB GLOBAL DEVELOPED HEALTH CARE which pay monthly dividends, the following dividends were paid:

Month	Record date	Ex-date	Payment date
May	30-Apr-24	2-May-24	7-May-24
June	31-May-24	3-Jun-24	6-Jun-24

Monthly amounts:

Sub-fund	Share Class	Currency	Amount of the interim dividend per Share
SOLYS - EURO EVOLUTION	Class I-EUR	EUR	0.4166
SOLYS - EUROPE EVOLUTION	Class I	EUR	0.4166
SOLYS - GLOBAL EVOLUTION	Class I-EUR	EUR	0.4166
SOLYS - COMPASS TRANSATLANTIC	Class I-EUR	EUR	0.4166
SOLYS - QUADRANT EUROPE	Class I-EUR	EUR	0.4166
SOLYS - LFDE INTERNATIONAL SELECTION	Class I-EUR	EUR	0.4166
SOLYS - EUROPE HORIZON	Class I-EUR	EUR	0.4166
SOLYS - GLOBAL HORIZON	Class I-EUR	EUR	0.4166
SOLYS - TOCQUEVILLE ACTIONS EVOLUTION	Class I-EUR	EUR	0.4166
SOLYS - ZEPHYR EUROPE	Class I-EUR	EUR	0.4166
SOLYS - CARMIGNAC EQUITY SELECTION	Class I-EUR	EUR	0.4166
SOLYS - LFDE TRANSATLANTIC	Class I-EUR	EUR	0.4166
SOLYS - HUMAN CAPITAL EUROPE	Class I-EUR	EUR	0.4166
SOLYS - PERSPECTIVE TRANSATLANTIC	Class I-EUR	EUR	0.4166
SOLYS - SGPB PREMIUM SELECTION EUROPE	Class I-EUR	EUR	0.4166
SOLYS - ELEVA EUROPEAN OPTIMA ^(a)	Class I-EUR	EUR	0.4166
SOLYS - AMPLEGEST PRICING POWER TRANSATLANTIC ^(b)	Class I-EUR	EUR	0.4166
SOLYS - AB GLOBAL DEVELOPED HEALTH CARE ^(c)	Class I-EUR	EUR	0.4166

(a) Since February 2024

(b) Since April 2024

(c) Since May 2024

Note 8 - Swaps

The Company had the following Swap contracts outstanding as at June 30, 2024:

SOLYS - EURO EVOLUTION

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
64 140 345	Sustainable Equity Europe Lyxor Strategy (SGMDTVOL)	EUR	8-Aug-34	54 080 695
	Basket of securities	EUR	8-Aug-34	-
				54 080 695

The counterparty of the Swap contracts is Société Générale Investment Bank (FR).

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2024 (cont.)

Note 8 - Swaps (cont.)

SOLYS - EUROPE EVOLUTION

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
50 000 010	Europe Evolution Strategy (SGMDTEOL)	EUR	6-Jul-34	65 795 958
	Basket of securities	EUR	6-Jul-34	-
				65 795 958

The counterparty of the Swap contracts is Société Générale Investment Bank (FR).

SOLYS - GLOBAL EVOLUTION

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
50 000 050	Global Evolution Strategy (SGMDTGOL)	EUR	10-Feb-35	64 007 510
	Basket of securities	EUR	10-Feb-35	-
				64 007 510

The counterparty of the Swap contracts is Société Générale Paris (FR).

SOLYS - COMPASS TRANSATLANTIC

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
20 000 075	Compass Equity Selection Strat (SGMDTCOM)	EUR	28-Mar-38	27 175 689
	Basket of securities	EUR	28-Mar-38	-
				27 175 689

The counterparty of the Swap contracts is Société Générale Paris (FR).

SOLYS - QUADRANT EUROPE

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
50 000 011	Quadrant Europe Strategy (SGMDTQAD)	EUR	27-Aug-35	38 948 930
	Basket of securities	EUR	27-Aug-35	-
				38 948 930

The counterparty of the Swap contracts is Société Générale Investment Bank (FR).

SOLYS - LFDE INTERNATIONAL SELECTION

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
19 183 708	International Selection Strategy (SGMDTLIS)	EUR	28-Jan-37	18 006 490
	Basket of securities	EUR	28-Jan-37	-
				18 006 490

The counterparty of the Swap contracts is Société Générale Investment Bank (FR).

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2024 (cont.)

Note 8 - Swaps (cont.)

SOLYS - EUROPE HORIZON

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
20 000 012	Europe Horizon Strategy (SGMDTORE)	EUR	7-Sept-37	21 668 454
	Basket of securities	EUR	7-Sept-37	-
				21 668 454

The counterparty of the Swap contracts is Société Générale Investment Bank (FR).

SOLYS - GLOBAL HORIZON

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
20 000 064	Global Horizon Strategy (SGMDTORZ)	EUR	30-Jun-37	24 626 224
	Basket of securities	EUR	30-Jun-37	-
				24 626 224

The counterparty of the Swap contracts is Société Générale Investment Bank (FR).

SOLYS - TOCQUEVILLE ACTIONS EVOLUTION

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
20 000 028	Tocqueville Actions Evolution (SGMDTTES)	EUR	31-May-38	20 267 699
	Basket of securities	EUR	31-May-38	-
				20 267 699

The counterparty of the Swap contracts is Société Générale Paris (FR).

SOLYS - ZEPHYR EUROPE

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
20 000 057	SGI Evolution Sectorial Select (SGMDTZEP)	EUR	16-Mar-38	23 297 714
	Basket of securities	EUR	16-Mar-38	-
				23 297 714

The counterparty of the Swap contracts is Société Générale Paris (FR).

SOLYS - CARMIGNAC EQUITY SELECTION

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
20 000 064	Carmignac Equity Selection Str (SGMDTCES)	EUR	26-Apr-38	23 040 409
	Basket of securities	EUR	26-Apr-38	-
				23 040 409

The counterparty of the Swap contracts is Société Générale Paris (FR).

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2024 (cont.)

Note 8 - Swaps (cont.)

SOLYS - LFDE TRANSATLANTIC

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
20 000 046	Transatlantic Selection Strategy (SGMDTLI2)	EUR	18-Nov-37	25 368 858
	Basket of securities	EUR	18-Nov-37	-
				25 368 858

The counterparty of the Swap contracts is Société Générale Paris (FR).

SOLYS - HUMAN CAPITAL EUROPE

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
20 000 075	SGI Human Capital Europe Strategy (SGMDTHCE)	EUR	22-Nov-38	22 281 408
	Basket of securities	EUR	22-Nov-38	-
				22 281 408

The counterparty of the Swap contracts is Société Générale Paris (FR).

SOLYS - PERSPECTIVE TRANSATLANTIC

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
20 000 027	SGI Perspective Transatlantic Strategy (SGMDTPER)	EUR	28-Nov-38	23 946 472
	Basket of securities	EUR	28-Nov-38	-
				23 946 472

The counterparty of the Swap contracts is Société Générale Paris (FR).

SOLYS - SGPB PREMIUM SELECTION EUROPE

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
20 000 075	SGI SGPB Premium Selection Europe Strategy (SGMDTPBS)	EUR	19-Oct-38	22 920 853
	Basket of securities	EUR	19-Oct-38	-
				22 920 853

The counterparty of the Swap contracts is Société Générale Paris (FR).

SOLYS - ELEVA EUROPEAN OPTIMA

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
10 000 056	SGI Eleva European Optima Selection Strategy (SGMDTELE)	EUR	14-Jan-39	11 171 389
	Basket of securities	EUR	14-Jan-39	-
				11 171 389

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2024 (cont.)

Note 8 - Swaps (cont.)

The counterparty of the Swap contracts is Société Générale Paris (FR).

SOLYS - AMPLEGEST PRICING POWER TRANSATLANTIC

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
10 000 018	SGI Amplegest Pricing Power Transatlantic Strategy (SGMDTAPP)	EUR	28-Mar-39	10 044 139
	Basket of securities	EUR	28-Mar-39	-
				<hr/> 10 044 139 <hr/>

The counterparty of the Swap contracts is Société Générale Paris (FR).

SOLYS - AB GLOBAL DEVELOPED HEALTH CARE

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
20 000 021	SGI AB Global Developed Health Care Strategy (SGMDTAB)	EUR	18-Apr-39	21 154 379
	Basket of securities	EUR	18-Apr-39	-
				<hr/> 21 154 379 <hr/>

The counterparty of the Swap contracts is Société Générale Paris (FR).

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2024 (cont.)

Note 9 - Collateral

The counterparties of the collateral are Société Générale Investment Bank and Société Générale (FR).

As at June 30, 2024, the collateral securities received for the purpose of transacting Swaps are as follows:

SOLYS - EURO EVOLUTION

Instrument Type	Issuer Name	Security Name	Rating*	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	French Republic	OAT 0.00% 25/11/2029	AAu	EUR	2 133 308
Bond	French Republic	OAT 0.10% 01/03/2025	AAu	EUR	1 449 011
Bond	French Republic	OAT 0.50% 25/05/2025	AAu	EUR	2 450 993
Bond	French Republic	OAT 0.75% 25/12/2028	AAu	EUR	3 220 463
Bond	French Republic	OAT 1.25% 25/05/2034	AAu	EUR	697 074
Bond	French Republic	OAT 1.50% 25/05/2031	AAu	EUR	3 214 553
Bond	French Republic	OAT 1.50% 25/05/2050	AAu	EUR	3 344 457
Bond	French Republic	OAT 2.50% 25/05/2030	AAu	EUR	10 153 909
Bond	French Republic	OAT 2.75% 25/10/2027	AAu	EUR	4 207 248
Bond	French Republic	OAT 3.50% 25/04/2026	AAu	EUR	2 602 855
Bond	French Republic	OAT 4.50% 25/04/2041	AAu	EUR	692 259
Bond	French Republic	OAT 4.75% 25/04/2035	AAu	EUR	625 078
Bond	French Republic	OAT 5.50% 25/04/2029	AAu	EUR	4 439 767
Bond	French Republic	OAT 5.75% 25/10/2032	AAu	EUR	1 320 045
Bond	French Republic	OAT 0.75% 25/05/2052	AAu	EUR	1 581 232
Bond	French Republic	OAT 1.25% 25/05/2036	AAu	EUR	2 294 906
Bond	French Republic	OAT 0.75% 25/05/2053	AAu	EUR	2 904 838
Bond	French Republic	OAT 0.75% 25/05/2028	AAu	EUR	2 393 935
Bond	French Republic	OAT 3.50% 25/11/2033	AAu	EUR	4 255 068
Bond	French Republic	OAT 2.50% 24/09/2027	AAu	EUR	2 702 108
					<hr/>
					56 683 107

*Source: Standard & Poor's

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2024 (cont.)

Note 9 - Collateral (cont.)

SOLYS - EUROPE EVOLUTION

Instrument Type	Issuer Name	Security Name	Rating*	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	French Republic	OAT 0.00% 25/11/2029	AAu	EUR	2 359 077
Bond	French Republic	OAT 1.25% 25/05/2034	AAu	EUR	5 356 985
Bond	French Republic	OAT 1.50% 25/05/2031	AAu	EUR	4 508 148
Bond	French Republic	OAT 1.75% 25/06/2039	AAu	EUR	3 926 989
Bond	French Republic	OAT 2.50% 25/05/2030	AAu	EUR	13 396 709
Bond	French Republic	OAT 2.75% 25/10/2027	AAu	EUR	5 147 365
Bond	French Republic	OAT 3.50% 25/04/2026	AAu	EUR	2 267 944
Bond	French Republic	OAT 4.00% 25/10/2038	AAu	EUR	2 153 415
Bond	French Republic	OAT 4.75% 25/04/2035	AAu	EUR	2 362 660
Bond	French Republic	OAT 5.50% 25/04/2029	AAu	EUR	8 661 366
Bond	French Republic	OAT 0.75% 25/05/2052	AAu	EUR	2 048 096
Bond	French Republic	OAT 1.25% 25/05/2036	AAu	EUR	1 775 395
Bond	French Republic	OAT 0.75% 25/05/2053	AAu	EUR	592 286
Bond	French Republic	OAT 0.00% 25/02/2027	AAu	EUR	905 247
Bond	French Republic	OAT 1.00% 25/11/2025	AAu	EUR	2 028 424
Bond	French Republic	OAT 0.75% 25/05/2028	AAu	EUR	3 269 631
Bond	French Republic	OAT 3.50% 25/11/2033	AAu	EUR	5 428 528
Bond	French Republic	OAT 2.50% 24/09/2027	AAu	EUR	1 980 366
					68 168 631

*Source: Standard & Poor's

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2024 (cont.)

Note 9 - Collateral (cont.)

SOLYS - GLOBAL EVOLUTION

Instrument Type	Issuer Name	Security Name	Rating*	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	French Republic	OAT 0.00% 25/11/2029	AAu	EUR	3 269 822
Bond	French Republic	OAT 1.25% 25/05/2034	AAu	EUR	3 132 672
Bond	French Republic	OAT 1.50% 25/05/2031	AAu	EUR	2 118 025
Bond	French Republic	OAT 1.50% 25/05/2050	AAu	EUR	4 487 598
Bond	French Republic	OAT 1.75% 25/06/2039	AAu	EUR	1 225 631
Bond	French Republic	OAT 2.00% 25/05/2048	AAu	EUR	2 680 919
Bond	French Republic	OAT 2.50% 25/05/2030	AAu	EUR	7 524 113
Bond	French Republic	OAT 2.75% 25/10/2027	AAu	EUR	6 011 204
Bond	French Republic	OAT 4.00% 25/10/2038	AAu	EUR	2 143 882
Bond	French Republic	OAT 4.50% 25/04/2041	AAu	EUR	5 525 749
Bond	French Republic	OAT 4.75% 25/04/2035	AAu	EUR	1 663 114
Bond	French Republic	OAT 5.50% 25/04/2029	AAu	EUR	6 661 312
Bond	French Republic	OAT 5.75% 25/10/2032	AAu	EUR	886 350
Bond	French Republic	OAT 0.75% 25/05/2052	AAu	EUR	4 724 182
Bond	French Republic	OAT 0.00% 25/02/2027	AAu	EUR	1 864 016
Bond	French Republic	OAT 1.00% 25/11/2025	AAu	EUR	861 014
Bond	French Republic	OAT 0.25% 25/11/2026	AAu	EUR	645 316
Bond	French Republic	OAT 0.75% 25/05/2028	AAu	EUR	2 059 812
Bond	French Republic	OAT 3.50% 25/11/2033	AAu	EUR	5 632 608
Bond	French Republic	OAT 2.50% 24/09/2027	AAu	EUR	3 498 581
					66 615 920

*Source: Standard & Poor's

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2024 (cont.)

Note 9 - Collateral (cont.)

SOLYS - COMPASS TRANSATLANTIC

Instrument Type	Issuer Name	Security Name	Rating*	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	French Republic	OAT 1.25% 25/05/2034	AAu	EUR	2 770 826
Bond	French Republic	OAT 1.50% 25/05/2031	AAu	EUR	3 382 693
Bond	French Republic	OAT 1.75% 25/06/2039	AAu	EUR	1 734 641
Bond	French Republic	OAT 2.00% 25/05/2048	AAu	EUR	2 892 044
Bond	French Republic	OAT 2.50% 25/05/2030	AAu	EUR	3 799 458
Bond	French Republic	OAT 2.75% 25/10/2027	AAu	EUR	3 932 841
Bond	French Republic	OAT 4.00% 25/10/2038	AAu	EUR	1 685 235
Bond	French Republic	OAT 0.75% 25/05/2052	AAu	EUR	2 501 950
Bond	French Republic	OAT 0.75% 25/05/2053	AAu	EUR	508 859
Bond	French Republic	OAT 1.00% 25/05/2027	AAu	EUR	3 441 715
Bond	French Republic	OAT 0.75% 25/05/2028	AAu	EUR	562 685
Bond	French Republic	OAT 2.50% 24/09/2027	AAu	EUR	750 258
					27 963 205

SOLYS - QUADRANT EUROPE

Instrument Type	Issuer Name	Security Name	Rating*	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	French Republic	OAT 0.50% 25/05/2025	AAu	EUR	2 831 068
Bond	French Republic	OAT 0.75% 25/12/2028	AAu	EUR	597 425
Bond	French Republic	OAT 1.25% 25/05/2034	AAu	EUR	711 215
Bond	French Republic	OAT 1.50% 25/05/2031	AAu	EUR	1 895 646
Bond	French Republic	OAT 1.75% 25/06/2039	AAu	EUR	1 672 117
Bond	French Republic	OAT 2.50% 25/05/2030	AAu	EUR	4 566 927
Bond	French Republic	OAT 2.75% 25/10/2027	AAu	EUR	4 241 920
Bond	French Republic	OAT 4.50% 25/04/2041	AAu	EUR	648 573
Bond	French Republic	OAT 5.50% 25/04/2029	AAu	EUR	2 737 616
Bond	French Republic	OAT 0.75% 25/05/2052	AAu	EUR	1 942 014
Bond	French Republic	OAT 0.00% 25/11/2030	AAu	EUR	2 475 480
Bond	French Republic	OAT 1.00% 25/05/2027	AAu	EUR	763 672
Bond	French Republic	OAT 0.25% 25/11/2026	AAu	EUR	832 364
Bond	French Republic	OAT 0.75% 25/05/2028	AAu	EUR	1 693 562
Bond	French Republic	OAT 3.50% 25/11/2033	AAu	EUR	4 713 228
Bond	French Republic	OAT 2.50% 24/09/2027	AAu	EUR	2 921 384
Bond	French Republic	OAT 2.50% 25/05/2043	AAu	EUR	5 158 100
					40 402 311

*Source: Standard & Poor's

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2024 (cont.)

Note 9 - Collateral (cont.)

SOLYS - LFDE INTERNATIONAL SELECTION

Instrument Type	Issuer Name	Security Name	Rating*	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	French Republic	OAT 0.50% 25/05/2025	AAu	EUR	442 446
Bond	French Republic	OAT 1.25% 25/05/2034	AAu	EUR	2 288 364
Bond	French Republic	OAT 1.75% 25/06/2039	AAu	EUR	2 324 611
Bond	French Republic	OAT 2.50% 25/05/2030	AAu	EUR	1 938 103
Bond	French Republic	OAT 2.75% 25/10/2027	AAu	EUR	2 694 541
Bond	French Republic	OAT 3.50% 25/04/2026	AAu	EUR	542 094
Bond	French Republic	OAT 5.50% 25/04/2029	AAu	EUR	1 796 284
Bond	French Republic	OAT 2.50% 24/09/2026	AAu	EUR	2 345 410
Bond	French Republic	OAT 0.00% 25/02/2027	AAu	EUR	2 036 575
Bond	French Republic	OAT 0.75% 25/05/2028	AAu	EUR	2 175 470
					18 583 898

SOLYS - EUROPE HORIZON

Instrument Type	Issuer Name	Security Name	Rating*	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	French Republic	OAT 0.00% 25/11/2029	AAu	EUR	650 045
Bond	French Republic	OAT 0.50% 25/05/2025	AAu	EUR	1 806 816
Bond	French Republic	OAT 0.75% 25/12/2028	AAu	EUR	1 090 436
Bond	French Republic	OAT 1.75% 25/06/2039	AAu	EUR	751 090
Bond	French Republic	OAT 2.50% 25/05/2030	AAu	EUR	3 103 879
Bond	French Republic	OAT 2.75% 25/10/2027	AAu	EUR	2 639 065
Bond	French Republic	OAT 3.50% 25/04/2026	AAu	EUR	2 134 180
Bond	French Republic	OAT 4.75% 25/04/2035	AAu	EUR	654 414
Bond	French Republic	OAT 5.50% 25/04/2029	AAu	EUR	487 278
Bond	French Republic	OAT 5.75% 25/10/2032	AAu	EUR	1 466 980
Bond	French Republic	OAT 0.75% 25/05/2052	AAu	EUR	942 234
Bond	French Republic	OAT 0.00% 25/02/2027	AAu	EUR	2 514 576
Bond	French Republic	OAT 0.75% 25/05/2028	AAu	EUR	531 476
Bond	French Republic	OAT 2.50% 24/09/2027	AAu	EUR	659 794
Bond	French Republic	OAT 2.50% 25/05/2043	AAu	EUR	2 810 422
					22 242 685

*Source: Standard & Poor's

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2024 (cont.)

Note 9 - Collateral (cont.)

SOLYS - GLOBAL HORIZON

Instrument Type	Issuer Name	Security Name	Rating*	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	French Republic	OAT 1.25% 25/05/2034	AAu	EUR	3 472 890
Bond	French Republic	OAT 1.50% 25/05/2031	AAu	EUR	3 159 410
Bond	French Republic	OAT 1.75% 25/06/2039	AAu	EUR	577 946
Bond	French Republic	OAT 2.50% 25/05/2030	AAu	EUR	3 589 619
Bond	French Republic	OAT 2.75% 25/10/2027	AAu	EUR	3 261 187
Bond	French Republic	OAT 3.50% 25/04/2026	AAu	EUR	1 221 974
Bond	French Republic	OAT 4.00% 25/10/2038	AAu	EUR	3 684 002
Bond	French Republic	OAT 4.75% 25/04/2035	AAu	EUR	609 282
Bond	French Republic	OAT 5.75% 25/10/2032	AAu	EUR	3 262 195
Bond	French Republic	OAT 0.75% 25/05/2028	AAu	EUR	623 268
Bond	French Republic	OAT 3.50% 25/11/2033	AAu	EUR	536 730
Bond	French Republic	OAT 2.50% 24/09/2027	AAu	EUR	820 072
					24 818 575

SOLYS - TOCQUEVILLE ACTIONS EVOLUTION

Instrument Type	Issuer Name	Security Name	Rating*	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	French Republic	OAT 0.50% 25/05/2025	AAu	EUR	2 066 046
Bond	French Republic	OAT 1.50% 25/05/2031	AAu	EUR	2 596 231
Bond	French Republic	OAT 1.75% 25/06/2039	AAu	EUR	635 661
Bond	French Republic	OAT 2.00% 25/05/2048	AAu	EUR	2 379 417
Bond	French Republic	OAT 2.50% 25/05/2030	AAu	EUR	3 313 718
Bond	French Republic	OAT 3.50% 25/04/2026	AAu	EUR	1 140 509
Bond	French Republic	OAT 1.25% 25/05/2036	AAu	EUR	3 090 855
Bond	French Republic	OAT 0.75% 25/05/2053	AAu	EUR	2 512 094
Bond	French Republic	OAT 1.00% 25/05/2027	AAu	EUR	2 299 511
Bond	French Republic	OAT 0.25% 25/11/2026	AAu	EUR	1 515 089
					21 549 131

*Source: Standard & Poor's

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2024 (cont.)

Note 9 - Collateral (cont.)

SOLYS - ZEPHYR EUROPE

Instrument Type	Issuer Name	Security Name	Rating*	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	French Republic	OAT 0.50% 25/05/2025	AAu	EUR	1 349 752
Bond	French Republic	OAT 0.75% 25/12/2028	AAu	EUR	1 167 611
Bond	French Republic	OAT 1.50% 25/05/2031	AAu	EUR	625 554
Bond	French Republic	OAT 1.50% 25/05/2050	AAu	EUR	2 601 030
Bond	French Republic	OAT 1.75% 25/06/2039	AAu	EUR	670 931
Bond	French Republic	OAT 2.50% 25/05/2030	AAu	EUR	3 451 668
Bond	French Republic	OAT 2.75% 25/10/2027	AAu	EUR	2 530 095
Bond	French Republic	OAT 3.50% 25/04/2026	AAu	EUR	1 637 345
Bond	French Republic	OAT 4.50% 25/04/2041	AAu	EUR	571 282
Bond	French Republic	OAT 4.75% 25/04/2035	AAu	EUR	1 202 768
Bond	French Republic	OAT 0.75% 25/05/2052	AAu	EUR	1 162 906
Bond	French Republic	OAT 1.00% 25/05/2027	AAu	EUR	3 061 295
Bond	French Republic	OAT 0.75% 25/05/2028	AAu	EUR	1 196 050
Bond	French Republic	OAT 2.50% 24/09/2027	AAu	EUR	2 744 390
					23 972 677

SOLYS - CARMIGNAC EQUITY SELECTION

Instrument Type	Issuer Name	Security Name	Rating*	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	French Republic	OAT 1.50% 25/05/2031	AAu	EUR	547 812
Bond	French Republic	OAT 1.75% 25/06/2039	AAu	EUR	1 131 043
Bond	French Republic	OAT 2.00% 25/05/2048	AAu	EUR	597 818
Bond	French Republic	OAT 2.50% 25/05/2030	AAu	EUR	3 029 075
Bond	French Republic	OAT 2.75% 25/10/2027	AAu	EUR	3 428 605
Bond	French Republic	OAT 4.00% 25/10/2038	AAu	EUR	239 386
Bond	French Republic	OAT 4.75% 25/04/2035	AAu	EUR	2 816 237
Bond	French Republic	OAT 5.50% 25/04/2029	AAu	EUR	2 776 377
Bond	French Republic	OAT 5.75% 25/10/2032	AAu	EUR	612 624
Bond	French Republic	OAT 0.75% 25/05/2052	AAu	EUR	2 559 995
Bond	French Republic	OAT 1.25% 25/05/2036	AAu	EUR	1 789 693
Bond	French Republic	OAT 0.75% 25/05/2053	AAu	EUR	3 062 423
Bond	French Republic	OAT 3.50% 25/11/2033	AAu	EUR	190 815
Bond	French Republic	OAT 2.50% 24/09/2027	AAu	EUR	690 277
					23 472 180

*Source: Standard & Poor's

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2024 (cont.)

Note 9 - Collateral (cont.)

SOLYS - LFDE TRANSATLANTIC

Instrument Type	Issuer Name	Security Name	Rating*	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	French Republic	OAT 0.50% 25/05/2025	AAu	EUR	987 219
Bond	French Republic	OAT 0.75% 25/12/2028	AAu	EUR	471 221
Bond	French Republic	OAT 1.25% 25/05/2034	AAu	EUR	1 023 983
Bond	French Republic	OAT 2.50% 25/05/2030	AAu	EUR	2 237 318
Bond	French Republic	OAT 2.75% 25/10/2027	AAu	EUR	3 429 596
Bond	French Republic	OAT 3.50% 25/04/2026	AAu	EUR	589 364
Bond	French Republic	OAT 4.75% 25/04/2035	AAu	EUR	595 742
Bond	French Republic	OAT 5.50% 25/04/2029	AAu	EUR	3 317 920
Bond	French Republic	OAT 5.75% 25/10/2032	AAu	EUR	3 691 150
Bond	French Republic	OAT 0.75% 25/05/2052	AAu	EUR	2 955 804
Bond	French Republic	OAT 0.75% 25/05/2028	AAu	EUR	3 013 531
Bond	French Republic	OAT 3.50% 25/11/2033	AAu	EUR	2 448 960
Bond	French Republic	OAT 2.50% 24/09/2027	AAu	EUR	1 271 407
					26 033 215

SOLYS - HUMAN CAPITAL EUROPE

Instrument Type	Issuer Name	Security Name	Rating*	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	French Republic	OAT 1.50% 25/05/2031	AAu	EUR	501 709
Bond	French Republic	OAT 2.00% 25/05/2048	AAu	EUR	4 068 419
Bond	French Republic	OAT 2.50% 25/05/2030	AAu	EUR	5 428 630
Bond	French Republic	OAT 2.75% 25/10/2027	AAu	EUR	560 702
Bond	French Republic	OAT 4.00% 25/10/2038	AAu	EUR	514 786
Bond	French Republic	OAT 5.50% 25/04/2029	AAu	EUR	573 659
Bond	French Republic	OAT 5.75% 25/10/2032	AAu	EUR	3 979 096
Bond	French Republic	OAT 0.75% 25/05/2052	AAu	EUR	616 981
Bond	French Republic	OAT 1.25% 25/05/2036	AAu	EUR	532 221
Bond	French Republic	OAT 2.50% 24/09/2026	AAu	EUR	4 339 551
Bond	French Republic	OAT 1.00% 25/05/2027	AAu	EUR	1 132 764
Bond	French Republic	OAT 0.75% 25/05/2028	AAu	EUR	1 113 437
					23 361 955

*Source: Standard & Poor's

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2024 (cont.)

Note 9 - Collateral (cont.)

SOLYS - PERSPECTIVE TRANSATLANTIC

Instrument Type	Issuer Name	Security Name	Rating*	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	French Republic	OAT 0.75% 25/12/2028	AAu	EUR	3 366 642
Bond	French Republic	OAT 1.75% 25/06/2039	AAu	EUR	779 145
Bond	French Republic	OAT 2.00% 25/05/2048	AAu	EUR	3 478 009
Bond	French Republic	OAT 2.50% 25/05/2030	AAu	EUR	4 024 842
Bond	French Republic	OAT 2.75% 25/10/2027	AAu	EUR	3 327 560
Bond	French Republic	OAT 4.00% 25/10/2038	AAu	EUR	582 577
Bond	French Republic	OAT 5.50% 25/04/2029	AAu	EUR	475 096
Bond	French Republic	OAT 5.75% 25/10/2032	AAu	EUR	501 238
Bond	French Republic	OAT 6.00% 25/10/2025	AAu	EUR	551 042
Bond	French Republic	OAT 0.75% 25/05/2053	AAu	EUR	2 676 022
Bond	French Republic	OAT 2.50% 24/09/2026	AAu	EUR	2 684 838
Bond	French Republic	OAT 0.75% 25/05/2028	AAu	EUR	1 252 961
Bond	French Republic	OAT 2.50% 24/09/2027	AAu	EUR	1 322 539
					25 022 511

SOLYS - SGPB PREMIUM SELECTION EUROPE

Instrument Type	Issuer Name	Security Name	Rating*	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	French Republic	OAT 1.50% 25/05/2031	AAu	EUR	534 252
Bond	French Republic	OAT 1.75% 25/06/2039	AAu	EUR	3 034 018
Bond	French Republic	OAT 2.00% 25/05/2048	AAu	EUR	563 741
Bond	French Republic	OAT 2.50% 25/05/2030	AAu	EUR	3 960 724
Bond	French Republic	OAT 2.75% 25/10/2027	AAu	EUR	3 465 259
Bond	French Republic	OAT 4.50% 25/04/2041	AAu	EUR	3 213 739
Bond	French Republic	OAT 0.75% 25/05/2052	AAu	EUR	2 501 950
Bond	French Republic	OAT 0.75% 25/05/2053	AAu	EUR	2 439 400
Bond	French Republic	OAT 0.75% 25/05/2028	AAu	EUR	1 172 184
Bond	French Republic	OAT 3.50% 25/11/2033	AAu	EUR	3 122 424
					24 007 691

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2024 (cont.)

Note 9 - Collateral (cont.)

SOLYS - ELEVA EUROPEAN OPTIMA

Instrument Type	Issuer Name	Security Name	Rating*	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	French Republic	OAT 0.75% 25/12/2028	AAu	EUR	907 940
Bond	French Republic	OAT 1.25% 25/05/2034	AAu	EUR	641 341
Bond	French Republic	OAT 1.50% 25/05/2050	AAu	EUR	643 660
Bond	French Republic	OAT 1.75% 25/06/2039	AAu	EUR	618 827
Bond	French Republic	OAT 2.50% 25/05/2030	AAu	EUR	1 811 810
Bond	French Republic	OAT 5.50% 25/04/2029	AAu	EUR	1 066 474
Bond	French Republic	OAT 0.00% 25/02/2027	AAu	EUR	922 780
Bond	French Republic	OAT 1.00% 25/05/2027	AAu	EUR	943 970
Bond	French Republic	OAT 0.25% 25/11/2026	AAu	EUR	1 683 432
Bond	French Republic	OAT 0.75% 25/05/2028	AAu	EUR	2 088 268
					11 328 502

SOLYS - AMLEGEST PRICING POWER TRANSATLANTIC

Instrument Type	Issuer Name	Security Name	Rating*	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	French Republic	OAT 1.75% 25/06/2039	AAu	EUR	1 603 180
Bond	French Republic	OAT 2.50% 25/05/2030	AAu	EUR	1 748 664
Bond	French Republic	OAT 2.75% 25/10/2027	AAu	EUR	1 386 896
Bond	French Republic	OAT 6.00% 25/10/2025	AAu	EUR	1 941 570
Bond	French Republic	OAT 0.75% 25/05/2053	AAu	EUR	1 463 640
Bond	French Republic	OAT 0.75% 25/05/2028	AAu	EUR	1 835 840
					9 979 790

SOLYS - AB GLOBAL DEVELOPED HEALTH CARE

Instrument Type	Issuer Name	Security Name	Rating*	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	French Republic	OAT 1.75% 25/06/2039	AAu	EUR	2 907 367
Bond	French Republic	OAT 2.00% 25/05/2048	AAu	EUR	2 222 370
Bond	French Republic	OAT 2.75% 25/10/2027	AAu	EUR	3 962 560
Bond	French Republic	OAT 4.75% 25/04/2035	AAu	EUR	3 384 900
Bond	French Republic	OAT 5.50% 25/04/2029	AAu	EUR	3 881 612
Bond	French Republic	OAT 2.50% 24/09/2026	AAu	EUR	532 823
Bond	French Republic	OAT 2.50% 24/09/2027	AAu	EUR	4 394 368
					21 286 000

*Source: Standard & Poor's

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2024 (cont.)

Note 10 - Related parties

No subscription nor redemption fees have been charged to the Company. However the Company is subject to duplication of management fees and other fees.

When a Sub-Fund invests in the units/shares of other UCITS and/or other UCIs that are managed, directly or by delegation, by the Management Company or by any other company with which the Management Company is linked by common management or control, or by a substantial direct or indirect holding which exceeds 10% of the capital or management rights, the Management Company or other company may not charge subscription or redemption fees on account of such Sub-Fund's investment in the units/shares of such other UCITS and/or UCIs.

The total management fee charged to such Sub-Fund and each of the UCITS or other UCIs concerned shall not exceed 4% of the relevant Net Assets under management. The Company indicates in its annual report, including audited financial statements, the total management fees charged both to the relevant Sub-Fund and to the UCITS and other UCIs in which such Sub-Fund has invested during the relevant year.

Note 11 - Subsequent event

The Sub-Fund SOLYS - ALLEGRO TRANSATLANTIC will be launched during the second semester of 2024.

SOLYS

Société d'investissement à capital variable

Other Information

SFT Regulation

During the period ending June 30, 2024, the Fund entered into Total Return Swaps contracts as type of instrument under the scope of the Regulation (EU) 2015/2365 of the European Parliament and of the Council of November 2015 on transparency of SFTR and amending Regulation (EU) No 648/2012.

	SOLYS - EURO EVOLUTION	SOLYS - EUROPE EVOLUTION	SOLYS - GLOBAL EVOLUTION	SOLYS - COMPASS TRANSATLANTIC	SOLYS - QUADRANT EUROPE
Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)					
	54 080 695	65 795 958	64 007 510	27 175 689	38 948 930
Proportion of the AUM	100.05%	100.07%	100.06%	100.19%	100.13%
Maturity tenor of the Total Return Swaps broken down in the following maturity buckets (in the currency of the Sub-Fund)					
Less than one year	-	-	-	-	-
Above one year	54 080 695	65 795 958	64 007 510	27 175 689	38 948 930
Open maturity	-	-	-	-	-
Total	54 080 695	65 795 958	64 007 510	27 175 689	38 948 930
Counterparty					
Name of counterparty, Country of domicile of the counterparty and Gross volume of outstanding transactions					
	see note 8	see note 8	see note 8	see note 8	see note 8
<i>Type of collateral:</i>					
Cash	-	-	-	-	-
Securities	see note 9	see note 9	see note 9	see note 9	see note 9
<i>Quality of collateral:</i>					
	-	-	-	-	-
	SOLYS - LFDE INTERNATIONAL SELECTION	SOLYS - EUROPE HORIZON	SOLYS - GLOBAL HORIZON	SOLYS - TOCQUEVILLE ACTIONS EVOLUTION	SOLYS - ZEPHYR EUROPE
Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)					
	18 006 490	21 668 454	24 626 224	20 267 699	23 297 714
Proportion of the AUM	100.22%	100.13%	100.13%	100.17%	100.13%
Maturity tenor of the Total Return Swaps broken down in the following maturity buckets (in the currency of the Sub-Fund)					
Less than one year	-	-	-	-	-
Above one year	18 006 490	21 668 454	24 626 224	20 267 699	23 297 714
Open maturity	-	-	-	-	-
Total	18 006 490	21 668 454	24 626 224	20 267 699	23 297 714
Counterparty					
Name of counterparty, Country of domicile of the counterparty and Gross volume of outstanding transactions					
	see note 8	see note 8	see note 8	see note 8	see note 8
<i>Type of collateral:</i>					
Cash	-	-	-	-	-
Securities	see note 9	see note 9	see note 9	see note 9	see note 9
<i>Quality of collateral:</i>					
	-	-	-	-	-

SOLYS

Société d'investissement à capital variable

Other Information (cont.)

	SOLYS - CARMIGNAC EQUITY SELECTION	SOLYS - LFDE TRANSATLANTIC	SOLYS - HUMAN CAPITAL EUROPE	SOLYS - PERSPECTIVE TRANSATLANTIC	SOLYS - SGPB PREMIUM SELECTION EUROPE
Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)					
	23 040 409	25 368 858	22 281 408	23 946 472	22 920 853
Proportion of the AUM	100.24%	100.24%	100.19%	100.19%	100.19%
Maturity tenor of the Total Return Swaps broken down in the following maturity buckets (in the currency of the Sub-Fund)					
Less than one year	-	-	-	-	-
Above one year	23 040 409	25 368 858	22 281 408	23 946 472	22 920 853
Open maturity	-	-	-	-	-
Total	23 040 409	25 368 858	22 281 408	23 946 472	22 920 853
Counterparty					
Name of counterparty, Country of domicile of the counterparty and Gross volume of outstanding transactions					
	see note 8	see note 8	see note 8	see note 8	see note 8
<i>Type of collateral:</i>					
Cash	-	-	-	-	-
Securities	see note 9	see note 9	see note 9	see note 9	see note 9
<i>Quality of collateral:</i>	-	-	-	-	-
	SOLYS - ELEVA EUROPEAN OPTIMA	SOLYS - AMPLEGEST PRICING POWER TRANSATLANTIC	SOLYS - AB GLOBAL DEVELOPED HEALTH CARE		
Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)					
	11 171 389	10 044 139	21 154 379		
Proportion of the AUM	100.25%	100.24%	100.19%		
Maturity tenor of the Total Return Swaps broken down in the following maturity buckets (in the currency of the Sub-Fund)					
Less than one year	-	-	-		
Above one year	11 171 389	10 044 139	21 154 379		
Open maturity	-	-	-		
Total	11 171 389	10 044 139	21 154 379		
Counterparty					
Name of counterparty, Country of domicile of the counterparty and Gross volume of outstanding transactions					
	see note 8	see note 8	see note 8		
<i>Type of collateral:</i>					
Cash	-	-	-		
Securities	see note 9	see note 9	see note 9		
<i>Quality of collateral:</i>	-	-	-		

SOLYS

Société d'investissement à capital variable

Other Information (cont.)

	SOLYS - EURO EVOLUTION	SOLYS - EUROPE EVOLUTION	SOLYS - GLOBAL EVOLUTION	SOLYS - COMPASS TRANSATLANTIC	SOLYS - QUADRANT EUROPE
Safekeeping of collateral received by the Fund as part of total return swaps					
Less than one year	see note 9	see note 9	see note 9	see note 9	see note 9
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	see note 9	see note 9	see note 9	see note 9	see note 9
Safekeeping of collateral received by the Fund as part of total return swaps					
Name of custodian	Société Générale Investment Bank	Société Générale Investment Bank	Société Générale Paris	Société Générale Paris	Société Générale Investment Bank
Cash	-	-	-	-	-
Securities	see note 9	see note 9	see note 9	see note 9	see note 9
Proportion of collateral granted	-	-	-	-	-
	SOLYS - LFDE INTERNATIONAL SELECTION	SOLYS - EUROPE HORIZON	SOLYS - GLOBAL HORIZON	SOLYS - TOCQUEVILLE ACTIONS EVOLUTION	SOLYS - ZEPHYR EUROPE
Safekeeping of collateral received by the Fund as part of total return swaps					
Less than one year	see note 9	see note 9	see note 9	see note 9	see note 9
Above one year	-	-	-	-	-
Open maturity	-	-	-	-	-
Total	see note 9	see note 9	see note 9	see note 9	see note 9
Safekeeping of collateral received by the Fund as part of total return swaps					
Name of custodian	Société Générale Investment Bank	Société Générale Investment Bank	Société Générale Investment Bank	Société Générale Paris	Société Générale Paris
Cash	-	-	-	-	-
Securities	see note 9	see note 9	see note 9	see note 9	see note 9
Proportion of collateral granted	-	-	-	-	-
	SOLYS - CARMIGNAC EQUITY SELECTION	SOLYS - LFDE TRANSATLANTIC	SOLYS - HUMAN CAPITAL EUROPE	SOLYS - PERSPECTIVE TRANSATLANTIC	SOLYS - SGPB PREMIUM SELECTION EUROPE
Safekeeping of collateral received by the Fund as part of total return swaps					
Less than one year	-	-	see note 9	-	-
Above one year	-	see note 9	-	see note 9	see note 9
Open maturity	-	-	-	-	-
Total	-	see note 9	see note 9	see note 9	see note 9
Safekeeping of collateral received by the Fund as part of total return swaps					
Name of custodian	Société Générale Paris	Société Générale Paris	Société Générale Paris	Société Générale Paris	Société Générale Paris
Cash	-	-	-	-	-
Securities	see note 9	see note 9	see note 9	see note 9	see note 9
Proportion of collateral granted	-	-	-	-	-

SOLYS

Société d'investissement à capital variable

Other Information (cont.)

	SOLYS - ELEVA EUROPEAN OPTIMA	SOLYS - AMPLEGEST PRICING POWER TRANSATLANTIC	SOLYS - AB GLOBAL DEVELOPED HEALTH CARE
Safekeeping of collateral received by the Fund as part of total return swaps			
Less than one year	-	-	see note 9
Above one year	see note 9	see note 9	-
Open maturity	-	-	-
Total	see note 9	see note 9	see note 9
Safekeeping of collateral received by the Fund as part of total return swaps			
Name of custodian	Société Générale Paris	Société Générale Paris	Société Générale Paris
Cash	-	-	-
Securities	see note 9	see note 9	see note 9
Proportion of collateral granted	-	-	-

Returns and costs incurred from Total Return Swaps transactions during the period ended December 31, 2023, are included in the valuation of the Swaps. All transactions are bilateral transactions. The collateral on Total Return Swaps is not reused.

SOLYS

Société d'investissement à capital variable

Other Information (cont.)

10 largest collateral issuers across all SFTs and Total Return Swaps

Sub-Fund	Currency	Issuer Name	Security Name	Volumes of the collateral securities and commodities received
SOLYS - EURO EVOLUTION	EUR	French Republic	OAT 2.50% 25/05/2030	10 153 909
		French Republic	OAT 5.50% 25/04/2029	4 439 767
		French Republic	OAT 3.50% 25/11/2033	4 255 068
		French Republic	OAT 2.75% 25/10/2027	4 207 248
		French Republic	OAT 1.50% 25/05/2050	3 344 457
		French Republic	OAT 0.75% 25/12/2028	3 220 463
		French Republic	OAT 1.50% 25/05/2031	3 214 553
		French Republic	OAT 0.75% 25/05/2053	2 904 838
		French Republic	OAT 2.50% 24/09/2027	2 702 108
		French Republic	OAT 3.50% 25/04/2026	2 602 855
SOLYS - EUROPE EVOLUTION	EUR	French Republic	OAT 2.50% 25/05/2030	13 396 709
		French Republic	OAT 5.50% 25/04/2029	8 661 366
		French Republic	OAT 3.50% 25/11/2033	5 428 528
		French Republic	OAT 1.25% 25/05/2034	5 356 985
		French Republic	OAT 2.75% 25/10/2027	5 147 365
		French Republic	OAT 1.50% 25/05/2031	4 508 148
		French Republic	OAT 1.75% 25/06/2039	3 926 989
		French Republic	OAT 0.75% 25/05/2028	3 269 631
		French Republic	OAT 4.75% 25/04/2035	2 362 660
		French Republic	OAT 0.00% 25/11/2029	2 359 077
SOLYS - GLOBAL EVOLUTION	EUR	French Republic	OAT 2.50% 25/05/2030	7 524 113
		French Republic	OAT 5.50% 25/04/2029	6 661 312
		French Republic	OAT 2.75% 25/10/2027	6 011 204
		French Republic	OAT 3.50% 25/11/2033	5 632 608
		French Republic	OAT 4.50% 25/04/2041	5 525 749
		French Republic	OAT 0.75% 25/05/2052	4 724 182
		French Republic	OAT 1.50% 25/05/2050	4 487 598
		French Republic	OAT 2.50% 24/09/2027	3 498 581
		French Republic	OAT 0.00% 25/11/2029	3 269 822
		French Republic	OAT 1.25% 25/05/2034	3 132 672
SOLYS - COMPASS TRANSATLANTIC	EUR	French Republic	OAT 2.75% 25/10/2027	3 932 841
		French Republic	OAT 2.50% 25/05/2030	3 799 458
		French Republic	OAT 1.00% 25/05/2027	3 441 715
		French Republic	OAT 1.50% 25/05/2031	3 382 693
		French Republic	OAT 2.00% 25/05/2048	2 892 044
		French Republic	OAT 1.25% 25/05/2034	2 770 826
		French Republic	OAT 0.75% 25/05/2052	2 501 950
		French Republic	OAT 1.75% 25/06/2039	1 734 641
		French Republic	OAT 4.00% 25/10/2038	1 685 235
		French Republic	OAT 2.50% 24/09/2027	750 258

SOLYS

Société d'investissement à capital variable

Other Information (cont.)

10 largest collateral issuers across all SFTs and Total Return Swaps (continued)

Sub-Fund	Currency	Issuer Name	Security Name	Volumes of the collateral securities and commodities received
SOLYS - QUADRANT EUROPE	EUR	French Republic	OAT 2.50% 25/05/2043	5 158 100
		French Republic	OAT 3.50% 25/11/2033	4 713 228
		French Republic	OAT 2.50% 25/05/2030	4 566 927
		French Republic	OAT 2.75% 25/10/2027	4 241 920
		French Republic	OAT 2.50% 24/09/2027	2 921 384
		French Republic	OAT 0.50% 25/05/2025	2 831 068
		French Republic	OAT 5.50% 25/04/2029	2 737 616
		French Republic	OAT 0.00% 25/11/2030	2 475 480
		French Republic	OAT 0.75% 25/05/2052	1 942 014
		French Republic	OAT 1.50% 25/05/2031	1 895 646
SOLYS - LFDE INTERNATIONAL SELECTION	EUR	French Republic	OAT 2.75% 25/10/2027	2 694 541
		French Republic	OAT 2.50% 24/09/2026	2 345 410
		French Republic	OAT 1.75% 25/06/2039	2 324 611
		French Republic	OAT 1.25% 25/05/2034	2 288 364
		French Republic	OAT 0.75% 25/05/2028	2 175 470
		French Republic	OAT 0.00% 25/02/2027	2 036 575
		French Republic	OAT 2.50% 25/05/2030	1 938 103
		French Republic	OAT 5.50% 25/04/2029	1 796 284
		French Republic	OAT 3.50% 25/04/2026	542 094
		French Republic	OAT 0.50% 25/05/2025	442 446
SOLYS - EUROPE HORIZON	EUR	French Republic	OAT 2.50% 25/05/2030	3 103 879
		French Republic	OAT 2.50% 25/05/2043	2 810 422
		French Republic	OAT 2.75% 25/10/2027	2 639 065
		French Republic	OAT 0.00% 25/02/2027	2 514 576
		French Republic	OAT 3.50% 25/04/2026	2 134 180
		French Republic	OAT 0.50% 25/05/2025	1 806 816
		French Republic	OAT 5.75% 25/10/2032	1 466 980
		French Republic	OAT 0.75% 25/12/2028	1 090 436
		French Republic	OAT 0.75% 25/05/2052	942 234
		French Republic	OAT 1.75% 25/06/2039	751 090
SOLYS - GLOBAL HORIZON	EUR	French Republic	OAT 4.00% 25/10/2038	3 684 002
		French Republic	OAT 2.50% 25/05/2030	3 589 619
		French Republic	OAT 1.25% 25/05/2034	3 472 890
		French Republic	OAT 5.75% 25/10/2032	3 262 195
		French Republic	OAT 2.75% 25/10/2027	3 261 187
		French Republic	OAT 1.50% 25/05/2031	3 159 410
		French Republic	OAT 3.50% 25/04/2026	1 221 974
		French Republic	OAT 2.50% 24/09/2027	820 072
		French Republic	OAT 0.75% 25/05/2028	623 268
		French Republic	OAT 4.75% 25/04/2035	609 282

SOLYS

Société d'investissement à capital variable

Other Information (cont.)

10 largest collateral issuers across all SFTs and Total Return Swaps (continued)

Sub-Fund	Currency	Issuer Name	Security Name	Volumes of the collateral securities and commodities received
SOLYS - TOCQUEVILLE ACTIONS EVOLUTION	EUR	French Republic	OAT 2.50% 25/05/2030	3 313 718
		French Republic	OAT 1.25% 25/05/2036	3 090 855
		French Republic	OAT 1.50% 25/05/2031	2 596 231
		French Republic	OAT 0.75% 25/05/2053	2 512 094
		French Republic	OAT 2.00% 25/05/2048	2 379 417
		French Republic	OAT 1.00% 25/05/2027	2 299 511
		French Republic	OAT 0.50% 25/05/2025	2 066 046
		French Republic	OAT 0.25% 25/11/2026	1 515 089
		French Republic	OAT 3.50% 25/04/2026	1 140 509
		French Republic	OAT 1.75% 25/06/2039	635 661
SOLYS - ZEPHYR EUROPE	EUR	French Republic	OAT 2.50% 25/05/2030	3 451 668
		French Republic	OAT 1.00% 25/05/2027	3 061 295
		French Republic	OAT 2.50% 24/09/2027	2 744 390
		French Republic	OAT 1.50% 25/05/2050	2 601 030
		French Republic	OAT 2.75% 25/10/2027	2 530 095
		French Republic	OAT 3.50% 25/04/2026	1 637 345
		French Republic	OAT 0.50% 25/05/2025	1 349 752
		French Republic	OAT 4.75% 25/04/2035	1 202 768
		French Republic	OAT 0.75% 25/05/2028	1 196 050
		French Republic	OAT 0.75% 25/12/2028	1 167 611
SOLYS - CARMIGNAC EQUITY SELECTION	EUR	French Republic	OAT 2.75% 25/10/2027	3 428 605
		French Republic	OAT 0.75% 25/05/2053	3 062 423
		French Republic	OAT 2.50% 25/05/2030	3 029 075
		French Republic	OAT 4.75% 25/04/2035	2 816 237
		French Republic	OAT 5.50% 25/04/2029	2 776 377
		French Republic	OAT 0.75% 25/05/2052	2 559 995
		French Republic	OAT 1.25% 25/05/2036	1 789 693
		French Republic	OAT 1.75% 25/06/2039	1 131 043
		French Republic	OAT 2.50% 24/09/2027	690 277
		French Republic	OAT 5.75% 25/10/2032	612 624
SOLYS - LFDE TRANSATLANTIC	EUR	French Republic	OAT 5.75% 25/10/2032	3 691 150
		French Republic	OAT 2.75% 25/10/2027	3 429 596
		French Republic	OAT 5.50% 25/04/2029	3 317 920
		French Republic	OAT 0.75% 25/05/2028	3 013 531
		French Republic	OAT 0.75% 25/05/2052	2 955 804
		French Republic	OAT 3.50% 25/11/2033	2 448 960
		French Republic	OAT 2.50% 25/05/2030	2 237 318
		French Republic	OAT 2.50% 24/09/2027	1 271 407
		French Republic	OAT 1.25% 25/05/2034	1 023 983
		French Republic	OAT 0.50% 25/05/2025	987 219

SOLYS

Société d'investissement à capital variable

Other Information (cont.)

10 largest collateral issuers across all SFTs and Total Return Swaps (continued)

Sub-Fund	Currency	Issuer Name	Security Name	Volumes of the collateral securities and commodities received
SOLYS - HUMAN CAPITAL EUROPE	EUR	French Republic	OAT 2.50% 25/05/2030	5 428 630
		French Republic	OAT 2.50% 24/09/2026	4 339 551
		French Republic	OAT 2.00% 25/05/2048	4 068 419
		French Republic	OAT 5.75% 25/10/2032	3 979 096
		French Republic	OAT 1.00% 25/05/2027	1 132 764
		French Republic	OAT 0.75% 25/05/2028	1 113 437
		French Republic	OAT 0.75% 25/05/2052	616 981
		French Republic	OAT 5.50% 25/04/2029	573 659
		French Republic	OAT 2.75% 25/10/2027	560 702
		French Republic	OAT 1.25% 25/05/2036	532 221
SOLYS - PERSPECTIVE TRANSATLANTIC	EUR	French Republic	OAT 2.50% 25/05/2030	4 024 842
		French Republic	OAT 2.00% 25/05/2048	3 478 009
		French Republic	OAT 0.75% 25/12/2028	3 366 642
		French Republic	OAT 2.75% 25/10/2027	3 327 560
		French Republic	OAT 2.50% 24/09/2026	2 684 838
		French Republic	OAT 0.75% 25/05/2053	2 676 022
		French Republic	OAT 2.50% 24/09/2027	1 322 539
		French Republic	OAT 0.75% 25/05/2028	1 252 961
		French Republic	OAT 1.75% 25/06/2039	779 145
		French Republic	OAT 4.00% 25/10/2038	582 577
SOLYS - SGPB PREMIUM SELECTION EUROPE	EUR	French Republic	OAT 2.50% 25/05/2030	3 960 724
		French Republic	OAT 2.75% 25/10/2027	3 465 259
		French Republic	OAT 4.50% 25/04/2041	3 213 739
		French Republic	OAT 3.50% 25/11/2033	3 122 424
		French Republic	OAT 1.75% 25/06/2039	3 034 018
		French Republic	OAT 0.75% 25/05/2052	2 501 950
		French Republic	OAT 0.75% 25/05/2053	2 439 400
		French Republic	OAT 0.75% 25/05/2028	1 172 184
		French Republic	OAT 2.00% 25/05/2048	563 741
		French Republic	OAT 1.50% 25/05/2031	534 252
SOLYS - ELEVA EUROPEAN OPTIMA	EUR	French Republic	OAT 0.75% 25/05/2028	2 088 268
		French Republic	OAT 2.50% 25/05/2030	1 811 810
		French Republic	OAT 0.25% 25/11/2026	1 683 432
		French Republic	OAT 5.50% 25/04/2029	1 066 474
		French Republic	OAT 1.00% 25/05/2027	943 970
		French Republic	OAT 0.00% 25/02/2027	922 780
		French Republic	OAT 0.75% 25/12/2028	907 940
		French Republic	OAT 1.50% 25/05/2050	643 660
		French Republic	OAT 1.25% 25/05/2034	641 341
		French Republic	OAT 1.75% 25/06/2039	618 827

SOLYS

Société d'investissement à capital variable

Other Information (cont.)

10 largest collateral issuers across all SFTs and Total Return Swaps (continued)

Sub-Fund	Currency	Issuer Name	Security Name	Volumes of the collateral securities and commodities received
SOLYS - AMPLEGEST PRICING POWER TRANSATLANTIC	EUR	French Republic	OAT 6.00% 25/10/2025	1 941 570
		French Republic	OAT 0.75% 25/05/2028	1 835 840
		French Republic	OAT 2.50% 25/05/2030	1 748 664
		French Republic	OAT 1.75% 25/06/2039	1 603 180
		French Republic	OAT 0.75% 25/05/2053	1 463 640
		French Republic	OAT 2.75% 25/10/2027	1 386 896
SOLYS - AB GLOBAL DEVELOPED HEALTH CARE	EUR	French Republic	OAT 2.50% 24/09/2027	4 394 368
		French Republic	OAT 2.75% 25/10/2027	3 962 560
		French Republic	OAT 5.50% 25/04/2029	3 881 612
		French Republic	OAT 4.75% 25/04/2035	3 384 900
		French Republic	OAT 1.75% 25/06/2039	2 907 367
		French Republic	OAT 2.00% 25/05/2048	2 222 370
		French Republic	OAT 2.50% 24/09/2026	532 823