

SOLYS

Société d'investissement à capital variable

R.C.S. Luxembourg B 165471

**Unaudited semi-annual report
as at June 30, 2026**

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 (“KIID”) 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.

SOLYS

Société d'investissement à capital variable

Table of Contents	Page(s)
Management and Administration	1
General Information on the Company	5
Information to the Shareholders	16
Statement of Net Assets as at June 30, 2026	17
Statistical information	30
SOLYS - SG29 MAS FUNDS - STEP PREMIUM	
Schedule of Investments as at June 30, 2026	39
Economic Classification of Investments	41
Geographical Classification of Investments	41
SOLYS - 29 HAUSSMANN SERENITY PEA	
Schedule of Investments as at June 30, 2026	42
Economic Classification of Investments	43
Geographical Classification of Investments	43
SOLYS - SG29 MAS FUNDS - RATES VOLATILITY	
Schedule of Investments as at June 30, 2026	44
Economic Classification of Investments	46
Geographical Classification of Investments	46
SOLYS - SG29 MAS FUNDS - LOIM TAIL RISK	
Schedule of Investments as at June 30, 2026	47
Economic Classification of Investments	49
Geographical Classification of Investments	49
SOLYS - CARMIGNAC TECH SOLUTIONS PROTECTED 2031	
Schedule of Investments as at June 30, 2026	50
Economic Classification of Investments	51
Geographical Classification of Investments	51
SOLYS - CROSS ASSET DEFENSIVE FUND	
Schedule of Investments as at June 30, 2026	52
Economic Classification of Investments	54
Geographical Classification of Investments	55
Notes to the Financial Statements as at June 30, 2026	56
Other Information	98

The following Sub-Funds of the Company are registered in Germany according to Section 310 of the German Capital Investment Code (Kapitalanlagegesetzbuch):

SOLYS - SG29 MAS FUNDS - STEP PREMIUM

SOLYS - SG29 MAS FUNDS - ALPHA COMMODITY

SOLYS - SG29 MAS FUNDS - RATES VOLATILITY

SOLYS - SG29 MAS FUNDS - LOIM TAIL RISK

SOLYS - CROSS ASSET DEFENSIVE FUND

Shares of the Sub-Funds not mentioned above are not allowed to be distributed in Germany.

SOLYS

Société d'investissement à capital variable

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 Guillaume DE MARTEL
President, Société Générale Investment Solutions (France)
29, Boulevard Haussmann,
F-75009 Paris
France

Mr Alexandre CEGARRA
Chief Executive Officer, Société Générale Investment Solutions (Europe)
16-18, Boulevard Royal,
L-2449 Luxembourg
Grand Duchy of Luxembourg

Management Company

Société Générale Investment Solutions (France)
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

SOLYS

Société d'investissement à capital variable

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 - ALLEGRO TRANSATLANTIC
SOLYS - HUMAN CAPITAL EUROPE
SOLYS - PERSPECTIVE TRANSATLANTIC
SOLYS - SGPB PREMIUM SELECTION EUROPE
SOLYS - SG29 MAS FUNDS - STEP PREMIUM
SOLYS - MISTRAL US
SOLYS - BOREAS EUROZONE
SOLYS - 29 HAUSSMANN SERENITY PEA
SOLYS - SG29 MAS FUNDS - ALPHA COMMODITY
(until June 25, 2026, please refer to Note 1)
SOLYS - SG29 MAS FUNDS - RATES VOLATILITY
SOLYS - ANDANTE TRANSATLANTIC
SOLYS - ALLEGRO WORLD
SOLYS - EQUINOX TRANSATLANTIC
SOLYS - SOLSTICE TRANSATLANTIC
SOLYS - AURION EMERGING (since its launch as of April 16, 2026, please refer to Note 1)
SOLYS - CROSS ASSET DEFENSIVE FUND (since its launch as of April 20, 2026, please refer to Note 1)
SOLYS - SIROCCO EUROPE (since its launch as of June 11, 2026, please refer to Note 1)
SOLYS - CIERZO TRANSATLANTIC
(since its launch as of June 18, 2026, please refer to Note 1):

Société Générale Investment Solutions (France)
29, Boulevard Haussmann,
F-75009 Paris
France

Investment Managers for the Sub-Funds:

SOLYS - LFDE INTERNATIONAL SELECTION
SOLYS - LFDE TRANSATLANTIC
SOLYS - LFDE EUROPEAN SOVEREIGN ECONOMY:

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

SOLYS

Société d'investissement à capital variable

Management and Administration (cont.)

Investment Managers for the Sub-Funds:

SOLYS - CARMIGNAC EQUITY SELECTION

SOLYS - CARMIGNAC TECH SOLUTIONS PROTECTED 2031

(since its launch as of February 27, 2026, please refer to Note 1):

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

Investment Manager for the Sub-Fund SOLYS - ELEVA EUROPEAN OPTIMA:

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

Investment Manager for the Sub-Fund SOLYS - AMPLEGEST PRICING POWER TRANSATLANTIC:

Amplegest
50, Boulevard Haussmann,
F-75008 Paris
France

Investment Manager for the Sub-Fund SOLYS - AB GLOBAL DEVELOPED HEALTH CARE:

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

Investment Manager for the Sub-Fund SOLYS - M&G EQUITY SELECTION:

M&G Investment Management Limited
10 Fenchurch Avenue,
London EC3M 5AG
United Kingdom

Investment Manager for the Sub-Fund SOLYS - HSBC EURO EQUITY SELECTION:

HSBC Global Asset Management (France)
Cœur Défense,
110 Esplanade du Général de Gaulle,
92400 Courbevoie
France

SOLYS

Société d'investissement à capital variable

Management and Administration (cont.)

Investment Manager for the Sub-Fund SOLYS - SG29 MAS FUNDS - LOIM TAIL RISK:

Lombard Odier Asset Management (USA) Corp.
452 Fifth Avenue, 25th Floor,
New York, NY 10018
United States of America

Investment Manager for the Sub-Fund SOLYS - AB INTERNATIONAL DISRUPTORS:

AllianceBernstein (Europe) Limited
Dechert,
2nd Floor, 5 Earlsfort Terrace,
Dublin 2, D02 CK83
Ireland

Investment Manager for the Sub-Fund SOLYS - DNCA EQUITY SELECTION

(since its launch as of April 30, 2026, please refer to Note 1):

DNCA Finance
19, Place Vendôme,
F-75001 Paris
France

Domiciliary and Corporate Agent

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

Cabinet de Révision Agréé

Deloitte S.A.
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

SOLYS

Société d'investissement à capital variable

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 and were last amended on May 30, 2022. A copy of the consolidated Articles is available at the Register of Commerce and Companies of Luxembourg (RCS).

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.

SOLYS

Société d'investissement à capital variable

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 Société Générale Investment Solutions (France), Lyxor International Asset Management S.A.S. has assigned to Société Générale Investment Solutions (France) its rights and obligations under the Main Delegation Agreement as from October 31, 2021 and the Board of Directors has approved the appointment of Société Générale Investment Solutions (France) as Management Company as from such date.

Société Générale Investment Solutions (France) 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.

SOLYS

Société d'investissement à capital variable

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.

SOLYS

Société d'investissement à capital variable

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.

SOLYS

Société d'investissement à capital variable

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 - 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.

SOLYS

Société d'investissement à capital variable

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.

SOLYS

Société d'investissement à capital variable

General Information on the Company (cont.)

The investment objective of **SOLYS - ALLEGRO TRANSATLANTIC** 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 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.

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.

SOLYS

Société d'investissement à capital variable

General Information on the Company (cont.)

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.

The investment objective of **SOLYS - ELEVA EUROPEAN OPTIMA** 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.

SOLYS

Société d'investissement à capital variable

General Information on the Company (cont.)

The investment objective of **SOLYS - AMPLEGEST PRICING POWER 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 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.

The investment objective of **SOLYS - AB GLOBAL DEVELOPED HEALTH CARE** 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/wp-content/uploads/2024/12/Solactive-Country-Classification-Framework-v1.2_2024.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.

The investment objective of **SOLYS - SG29 MAS FUNDS - STEP PREMIUM** is to seek capital appreciation over the long term by being exposed to carry strategies whose performance are mainly linked to US equity volatility markets (collectively “the Strategies”). The Sub-Fund does not have any Benchmark Index.

SOLYS

Société d'investissement à capital variable

General Information on the Company (cont.)

The investment objective of **SOLYS - MISTRAL US and SOLYS - SOLSTICE TRANSATLANTIC** is to generate performance over the long term by exploiting thematic investment opportunities on the US equity markets while providing a fixed stream of distributions. There is no pertinent or relevant benchmark index for the Sub-Fund, due to its actively managed investment strategy.

The investment objective of **SOLYS - BOREAS EUROZONE** is to generate performance over a long-term horizon by exploiting investment opportunities on the banking equity markets of the Eurozone while providing a fixed stream of distributions. There is no pertinent or relevant benchmark index for the Sub-Fund, due to its actively managed investment strategy.

The investment objective of **SOLYS - M&G EQUITY SELECTION** is to generate performance over the long term by exploiting investment opportunities on the international equity markets while providing a fixed stream of distributions. There is no pertinent or relevant benchmark index for the Sub-Fund, due to its actively managed investment strategy.

The investment objective of **SOLYS - 29 HAUSSMANN SERENITY PEA** is to invest in a basket of equities while generating a return linked to money market rates. The index used as benchmark for ex-post-performance comparison purposes is the Euro Short-Term Rate ("€STR") compounded rate. The Sub-Fund's performance may therefore be lower than the performance of the €STR compounded rate, depending on the impact of management and operating fees and the positive or negative effects of the management techniques used.

The investment objective of **SOLYS - SG29 MAS FUNDS - ALPHA COMMODITY** (liquidated as at June 25, 2026, please refer to Note 1) is to seek capital appreciation over the medium to long term through the use of diversified quantitative investment strategies across the commodity markets. The Sub-Fund is actively managed and is not managed in line with any benchmark index.

The investment objective of **SOLYS - SG29 MAS FUNDS - RATES VOLATILITY** is to seek capital appreciation over the long term by being exposed to carry strategies whose performances are mainly linked to US and European ("EU") rates volatility markets (collectively "the Strategies"). The Sub-Fund does not have any Benchmark Index.

The investment objective of **SOLYS - LFDE EUROPEAN SOVEREIGN ECONOMY** is to generate performance over a long-term horizon by exploiting investment opportunities on the European developed equity markets, while providing a fixed stream of distributions.

The investment objective of **SOLYS - HSBC EURO EQUITY SELECTION** is to generate performance over a long-term horizon by exploiting investment opportunities on the Euro Zone developed equity markets based on a 'value' approach, while providing a fixed stream of distributions.

The investment objective of **SOLYS - SG29 MAS FUNDS - LOIM TAIL RISK** is to seek capital appreciation over the long term and particularly in periods of market stress by being exposed to tail and carry strategies whose performance are linked to a wide investment universe across all regions. The Sub-Fund is actively managed and is not managed in line with any Benchmark Index.

SOLYS

Société d'investissement à capital variable

General Information on the Company (cont.)

The investment objective of **SOLYS - AB INTERNATIONAL DISRUPTORS** is to generate performance over the long term by exploiting investment opportunities on the international equity markets by investing in companies that are considered as “disruptive” innovation leaders, while providing a fixed stream of distributions.

The investment objective of **SOLYS - ANDANTE TRANSATLANTIC, SOLYS - ALLEGRO WORLD, SOLYS - DNCA EQUITY SELECTION** (launched as of April 30, 2026, refer to note 1) **and SOLYS - SIROCCO EUROPE** (launched as of June 11, 2026, refer to note 1) is to generate performance over a long-term horizon by exploiting investment opportunities on the equity markets, while providing a fixed stream of distributions.

The investment objective of **SOLYS - EQUINOX TRANSATLANTIC** is to generate performance over a long-term horizon by exploiting investment opportunities on the equity markets with a major component on Euro zone equity markets, while providing a fixed stream of distributions.

The investment objective of **SOLYS - CARMIGNAC TECH SOLUTIONS PROTECTED 2031** (launched as of February 27, 2026, refer to note 1) is to preserve the initial Net Asset Value during the term of the Sub-Fund, while allowing to participate to the potential increase of international equity markets. To do so, the Sub-Fund invests mainly in Euro-denominated European government bonds as well as in an OTC option allowing participation to the upside of the performance of an international equity basket.

The investment objective of **SOLYS - AURION EMERGING** (launched as of April 16, 2026, refer to note 1) is to generate performance over a long-term horizon by exploiting investment opportunities on the emerging equity markets, while providing a fixed stream of distributions.

The investment objective of **SOLYS - CROSS ASSET DEFENSIVE FUND** (launched as of April 20, 2026, refer to note 1) is to seek capital appreciation over the long term and particularly in periods of market stress by being exposed to hedging and defensive strategies whose performance are linked to a wide investment universe across all regions.

The investment objective of **SOLYS - CIERZO TRANSATLANTIC** (launched as of June 18, 2026, refer to note 1) is to seek capital appreciation over a long-term horizon by exploiting investment opportunities on the equity markets, while providing a stream of distributions linked to the performance of equity markets and/or bond markets and/or rates market.

Information on the environmental / social characteristics for the Sub-Funds disclosing under Article 8 of the SFDR is made available in the annex to the unaudited section of the annual report.

SOLYS

Société d'investissement à capital variable

Information to the Shareholders

The annual general meeting of Shareholders 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, 2026 is available, free of charge, at the registered office of the Company.

SOLYS

Société d'investissement à capital variable

Statement of Net Assets as at June 30, 2026

(expressed in the Sub-Fund's currency)

Sub-Funds		SOLYS - EURO EVOLUTION	SOLYS - EUROPE EVOLUTION	SOLYS - GLOBAL EVOLUTION
	Notes	EUR	EUR	EUR
ASSETS				
Securities portfolio at market value	2.3	-	-	-
<i>Securities portfolio at cost</i>		-	-	-
<i>Unrealised profit on the securities portfolio</i>		-	-	-
Money Market		-	-	-
Cash at bank		17	-	-
Receivable for securities sold		-	-	-
Receivable from Funds shares issued		-	-	-
Receivable on Swaps		-	-	-
Swaps at market value	2.8, 8	57 010 404	69 027 291	60 304 179
Other assets		5 698	-	-
		57 016 119	69 027 291	60 304 179
LIABILITIES				
Cash due to bank		-	-	-
Swaps at market value	2.8, 8	-	-	-
Payable for Fund shares redeemed		-	-	-
Unrealised loss on forward foreign exchange contracts	2.6, 10	-	-	-
Payable for securities purchased		-	-	-
Global administration and investment management fees payable	3	27 756	35 409	29 950
"Taxe d'abonnement" payable	5	7 123	8 623	7 533
Other liabilities	2.13	-	-	-
		34 879	44 032	37 483
TOTAL NET ASSETS		56 981 240	68 983 259	60 266 696

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, 2026 (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				
Securities portfolio at market value	2.3	-	-	-
<i>Securities portfolio at cost</i>		-	-	-
<i>Unrealised profit on the securities portfolio</i>		-	-	-
Money Market		-	-	-
Cash at bank		-	3	-
Receivable for securities sold		-	-	-
Receivable from Funds shares issued		-	-	-
Receivable on Swaps		-	-	-
Swaps at market value	2.8, 8	30 400 870	36 344 458	16 902 150
Other assets		-	-	-
		30 400 870	36 344 461	16 902 150
LIABILITIES				
Cash due to bank		-	-	-
Swaps at market value	2.8, 8	-	-	-
Payable for Fund shares redeemed		-	-	-
Unrealised loss on forward foreign exchange contracts	2.6, 10	-	-	-
Payable for securities purchased		-	-	-
Global administration and investment management fees payable	3	50 768	40 496	32 435
"Taxe d'abonnement" payable	5	3 793	4 537	2 109
Other liabilities	2.13	-	-	-
		54 561	45 033	34 544
TOTAL NET ASSETS		30 346 309	36 299 428	16 867 606

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, 2026 (cont.)

(expressed in the Sub-Fund's currency)

Sub-Funds		SOLYS - EUROPE HORIZON	SOLYS - GLOBAL HORIZON	SOLYS - ZEPHYR EUROPE
	Notes	EUR	EUR	EUR
ASSETS				
Securities portfolio at market value	2.3	-	-	-
<i>Securities portfolio at cost</i>		-	-	-
<i>Unrealised profit on the securities portfolio</i>		-	-	-
Money Market		-	-	-
Cash at bank		-	-	-
Receivable for securities sold		-	-	-
Receivable from Funds shares issued		-	-	-
Receivable on Swaps		-	-	-
Swaps at market value	2.8, 8	23 128 166	28 494 193	25 474 166
Other assets		-	-	-
		23 128 166	28 494 193	25 474 166
LIABILITIES				
Cash due to bank		-	-	-
Swaps at market value	2.8, 8	-	-	-
Payable for Fund shares redeemed		-	-	-
Unrealised loss on forward foreign exchange contracts	2.6, 10	-	-	-
Payable for securities purchased		-	-	-
Global administration and investment management fees payable	3	25 964	30 972	28 550
"Taxe d'abonnement" payable	5	2 887	3 558	3 180
Other liabilities	2.13	-	-	-
		28 851	34 530	31 730
TOTAL NET ASSETS		23 099 315	28 459 663	25 442 436

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, 2026 (cont.)

(expressed in the Sub-Fund's currency)

Sub-Funds		SOLYS - CARMIGNAC EQUITY SELECTION	SOLYS - LFDE TRANSATLANTIC	SOLYS - ALLEGRO TRANSATLANTIC
	Notes	EUR	EUR	EUR
ASSETS				
Securities portfolio at market value	2.3	-	-	-
<i>Securities portfolio at cost</i>		-	-	-
<i>Unrealised profit on the securities portfolio</i>		-	-	-
Money Market		-	-	-
Cash at bank		-	1	-
Receivable for securities sold		-	-	-
Receivable from Funds shares issued		-	-	-
Receivable on Swaps		-	-	-
Swaps at market value	2.8, 8	19 233 349	22 699 674	21 921 801
Other assets		-	-	-
		19 233 349	22 699 675	21 921 801
LIABILITIES				
Cash due to bank		-	-	-
Swaps at market value	2.8, 8	-	-	-
Payable for Fund shares redeemed		-	-	-
Unrealised loss on forward foreign exchange contracts	2.6, 10	-	-	-
Payable for securities purchased		-	-	-
Global administration and investment management fees payable	3	42 378	50 882	35 638
"Taxe d'abonnement" payable	5	2 399	2 831	2 735
Other liabilities	2.13	-	-	-
		44 777	53 713	38 373
TOTAL NET ASSETS		19 188 572	22 645 962	21 883 428

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, 2026 (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				
Securities portfolio at market value	2.3	-	-	-
<i>Securities portfolio at cost</i>		-	-	-
<i>Unrealised profit on the securities portfolio</i>		-	-	-
Money Market		-	-	-
Cash at bank		-	-	-
Receivable for securities sold		-	-	-
Receivable from Funds shares issued		-	-	-
Receivable on Swaps		-	-	-
Swaps at market value	2.8, 8	24 591 772	25 944 946	20 256 673
Other assets		-	-	-
		24 591 772	25 944 946	20 256 673
LIABILITIES				
Cash due to bank		-	-	-
Swaps at market value	2.8, 8	-	-	-
Payable for Fund shares redeemed		-	-	-
Unrealised loss on forward foreign exchange contracts	2.6, 10	-	-	-
Payable for securities purchased		-	-	-
Global administration and investment management fees payable	3	41 977	41 732	33 786
"Taxe d'abonnement" payable	5	3 068	3 238	2 528
Other liabilities	2.13	-	-	-
		45 045	44 970	36 314
TOTAL NET ASSETS		24 546 727	25 899 976	20 220 359

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, 2026 (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				
Securities portfolio at market value	2.3	-	-	-
<i>Securities portfolio at cost</i>		-	-	-
<i>Unrealised profit on the securities portfolio</i>		-	-	-
Money Market		-	-	-
Cash at bank		-	-	-
Receivable for securities sold		-	-	-
Receivable from Funds shares issued		-	-	-
Receivable on Swaps		-	-	-
Swaps at market value	2.8, 8	11 315 850	8 752 392	16 892 090
Other assets		-	-	-
		11 315 850	8 752 392	16 892 090
LIABILITIES				
Cash due to bank		-	-	-
Swaps at market value	2.8, 8	-	-	-
Payable for Fund shares redeemed		-	-	-
Unrealised loss on forward foreign exchange contracts	2.6, 10	-	-	-
Payable for securities purchased		-	-	-
Global administration and investment management fees payable	3	24 886	19 373	37 226
"Taxe d'abonnement" payable	5	1 411	1 092	2 107
Other liabilities	2.13	-	-	-
		26 297	20 465	39 333
TOTAL NET ASSETS		11 289 553	8 731 927	16 852 757

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, 2026 (cont.)

(expressed in the Sub-Fund's currency)

Sub-Funds		SOLYS - SG29 MAS FUNDS - STEP PREMIUM	SOLYS - MISTRAL US	SOLYS - BOREAS EUROZONE
	Notes	USD	EUR	EUR
ASSETS				
Securities portfolio at market value	2.3	80 268 699	-	-
<i>Securities portfolio at cost</i>		<i>78 697 923</i>	-	-
<i>Unrealised profit on the securities portfolio</i>		<i>1 570 776</i>	-	-
Money Market		16 475 260	-	-
Cash at bank		95 594	-	-
Receivable for securities sold		-	-	-
Receivable from Funds shares issued		-	-	-
Receivable on Swaps		1 664 662	-	-
Swaps at market value	2.8, 8	2 691 820	29 735 571	42 281 699
Other assets		-	-	-
		84 720 775	29 735 571	42 281 699
LIABILITIES				
Cash due to bank		-	-	-
Swaps at market value	2.8, 8	-	-	-
Payable for Fund shares redeemed		-	-	-
Unrealised loss on forward foreign exchange contracts	2.6, 10	465 212	-	-
Payable for securities purchased		1 664 662	-	-
Global administration and investment management fees payable	3	58 174	41 490	60 669
"Taxe d'abonnement" payable	5	2 063	3 711	5 277
Other liabilities	2.13	6 202	-	-
		2 196 313	45 201	65 946
TOTAL NET ASSETS		82 524 462	29 690 370	42 215 753

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, 2026 (cont.)

(expressed in the Sub-Fund's currency)

Sub-Funds		SOLYS - M&G EQUITY SELECTION	SOLYS - 29 HAUSSMANN SERENITY PEA	SOLYS - SG29 MAS FUNDS - RATES VOLATILITY
	Notes	EUR	EUR	USD
ASSETS				
Securities portfolio at market value	2.3	-	133 865 666	11 768 837
<i>Securities portfolio at cost</i>		-	131 305 471	11 537 523
<i>Unrealised profit on the securities portfolio</i>		-	2 560 195	231 314
Money Market		-	-	1 347 976
Cash at bank		-	5 844 426	3 663
Receivable for securities sold		-	2 395 669	-
Receivable from Funds shares issued		-	187 158	-
Receivable on Swaps		-	679 279	317 465
Swaps at market value	2.8, 8	18 322 685	-	194 448
Other assets		-	-	-
		18 322 685	142 972 198	12 284 413
LIABILITIES				
Cash due to bank		-	-	10 769
Swaps at market value	2.8, 8	-	2 356 434	-
Payable for Fund shares redeemed		-	7 743 057	-
Unrealised loss on forward foreign exchange contracts	2.6, 10	-	-	34 495
Payable for securities purchased		-	-	317 465
Global administration and investment management fees payable	3	40 931	55 416	6 323
"Taxe d'abonnement" payable	5	2 285	3 645	298
Other liabilities	2.13	-	-	676
		43 216	10 158 552	370 026
TOTAL NET ASSETS		18 279 469	132 813 646	11 914 387

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, 2026 (cont.)

(expressed in the Sub-Fund's currency)

Sub-Funds		SOLYS - LFDE EUROPEAN SOVEREIGN ECONOMY	SOLYS - HSBC EURO EQUITY SELECTION	SOLYS - SG29 MAS FUNDS - LOIM TAIL RISK
	Notes	EUR	EUR	USD
ASSETS				
Securities portfolio at market value	2.3	-	-	9 988 778
<i>Securities portfolio at cost</i>		-	-	9 646 749
<i>Unrealised profit on the securities portfolio</i>		-	-	342 029
Money Market		-	-	1 997 001
Cash at bank		-	-	130 647
Receivable for securities sold		-	-	-
Receivable from Funds shares issued		-	-	-
Receivable on Swaps		-	-	360 192
Swaps at market value	2.8, 8	11 632 923	23 894 076	27 025
Other assets		-	-	-
		11 632 923	23 894 076	10 506 642
LIABILITIES				
Cash due to bank		-	-	-
Swaps at market value	2.8, 8	-	-	-
Payable for Fund shares redeemed		-	-	-
Unrealised loss on forward foreign exchange contracts	2.6, 10	-	-	-
Payable for securities purchased		-	-	360 192
Global administration and investment management fees payable	3	26 008	53 275	7 319
"Taxe d'abonnement" payable	5	1 451	2 980	253
Other liabilities	2.13	-	-	242
		27 459	56 255	368 006
TOTAL NET ASSETS		11 605 464	23 837 821	10 138 636

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, 2026 (cont.)

(expressed in the Sub-Fund's currency)

Sub-Funds		SOLYS - AB INTERNATIONAL DISRUPTORS	SOLYS - ANDANTE TRANSATLANTIC	SOLYS - ALLEGRO WORLD
	Notes	EUR	EUR	EUR
ASSETS				
Securities portfolio at market value	2.3	-	-	-
<i>Securities portfolio at cost</i>		-	-	-
<i>Unrealised profit on the securities portfolio</i>		-	-	-
Money Market		-	-	-
Cash at bank		-	-	-
Receivable for securities sold		-	-	-
Receivable from Funds shares issued		-	-	-
Receivable on Swaps		-	-	-
Swaps at market value	2.8, 8	12 376 612	10 925 848	11 558 124
Other assets		-	-	-
		12 376 612	10 925 848	11 558 124
LIABILITIES				
Cash due to bank		-	-	-
Swaps at market value	2.8, 8	-	-	-
Payable for Fund shares redeemed		-	-	-
Unrealised loss on forward foreign exchange contracts	2.6, 10	-	-	-
Payable for securities purchased		-	-	-
Global administration and investment management fees payable	3	26 380	16 681	17 372
"Taxe d'abonnement" payable	5	1 544	1 364	1 442
Other liabilities	2.13	-	-	-
		27 924	18 045	18 814
TOTAL NET ASSETS		12 348 688	10 907 803	11 539 310

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, 2026 (cont.)

(expressed in the Sub-Fund's currency)

Sub-Funds		SOLYS - EQUINOX TRANSATLANTIC	SOLYS - SOLSTICE TRANSATLANTIC	SOLYS - CARMIGNAC TECH SOLUTIONS PROTECTED 2031*
	Notes	EUR	EUR	EUR
ASSETS				
Securities portfolio at market value	2.3	-	-	34 068 125
<i>Securities portfolio at cost</i>		-	-	34 029 729
<i>Unrealised profit on the securities portfolio</i>		-	-	38 396
Money Market		-	-	34 068 125
Cash at bank		-	-	102 739
Receivable for securities sold		-	-	-
Receivable from Funds shares issued		-	-	1 035 018
Receivable on Swaps		-	-	-
Swaps at market value	2.8, 8	11 296 288	11 542 037	-
Other assets		-	-	7 432
		11 296 288	11 542 037	35 213 314
LIABILITIES				
Cash due to bank		4	2	-
Swaps at market value	2.8, 8	-	-	-
Payable for Fund shares redeemed		-	-	-
Unrealised loss on forward foreign exchange contracts	2.6, 10	-	-	-
Payable for securities purchased		-	-	-
Global administration and investment management fees payable	3	16 936	17 432	9 928
"Taxe d'abonnement" payable	5	1 410	1 440	880
Other liabilities	2.13	-	-	-
		18 350	18 874	10 808
TOTAL NET ASSETS		11 277 938	11 523 163	35 202 506

*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, 2026 (cont.)

(expressed in the Sub-Fund's currency)

Sub-Funds		SOLYS - AURION EMERGING*	SOLYS - CROSS ASSET DEFENSIVE FUND*	SOLYS - DNCA EQUITY SELECTION*
	Notes	EUR	EUR	EUR
ASSETS				
Securities portfolio at market value	2.3	-	84 392 643	-
<i>Securities portfolio at cost</i>		-	83 725 138	-
<i>Unrealised profit on the securities portfolio</i>		-	667 505	-
Money Market		-	6 881 922	-
Cash at bank		-	383 777	-
Receivable for securities sold		-	-	-
Receivable from Funds shares issued		-	-	-
Receivable on Swaps		-	-	-
Swaps at market value	2.8, 8	8 801 317	-	10 431 832
Other assets		-	-	-
		8 801 317	84 776 420	10 431 832
LIABILITIES				
Cash due to bank		-	-	-
Swaps at market value	2.8, 8	-	204 593	-
Payable for Fund shares redeemed		-	-	-
Unrealised loss on forward foreign exchange contracts	2.6, 10	-	-	-
Payable for securities purchased		-	-	-
Global administration and investment management fees payable	3	12 822	14 376	15 856
"Taxe d'abonnement" payable	5	1 098	2 114	1 302
Other liabilities	2.13	-	364	-
		13 920	221 447	17 158
TOTAL NET ASSETS		8 787 397	84 554 973	10 414 674

*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, 2026 (cont.)

(expressed in the Sub-Fund's currency)

Sub-Funds		SOLYS - SIROCCO EUROPE*	SOLYS - CIERZO TRANSATLANTIC*	COMBINED
	Notes	EUR	EUR	EUR
ASSETS				
Securities portfolio at market value	2.3	-	-	341 564 879
<i>Securities portfolio at cost</i>		-	-	336 423 406
<i>Unrealised profit on the securities portfolio</i>		-	-	5 141 473
Money Market		-	-	58 286 037
Cash at bank		-	-	6 532 051
Receivable for securities sold		-	-	2 395 669
Receivable from Funds shares issued		-	-	1 222 176
Receivable on Swaps		-	-	2 728 014
Swaps at market value	2.8, 8	10 053 701	10 019 185	744 114 466
Other assets		-	-	13 130
		10 053 701	10 019 185	1 098 570 385
LIABILITIES				
Cash due to bank		-	-	9 425
Swaps at market value	2.8, 8	-	-	2 561 027
Payable for Fund shares redeemed		-	-	7 743 057
Unrealised loss on forward foreign exchange contracts	2.6, 10	-	-	437 074
Payable for securities purchased		-	-	2 048 735
Global administration and investment management fees payable	3	3 395	1 473	1 123 433
"Taxe d'abonnement" payable	5	1 256	1 252	101 489
Other liabilities	2.13	-	-	6 592
		4 651	2 725	14 030 832
TOTAL NET ASSETS		10 049 050	10 016 460	1 084 539 553

*Please refer to Note 1

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

SOLYS

Société d'investissement à capital variable

Statistical information

SOLYS - EURO EVOLUTION

	Currency	30/06/2026	31/12/2025	31/12/2024
Total Net Assets	EUR	56 981 240	54 180 386	53 735 274
Class I-EUR				
Number of shares outstanding		595 546.3830	595 546.3830	595 546.3830
Net asset value per share	EUR	95.68	90.98	90.23

SOLYS - EUROPE EVOLUTION

	Currency	30/06/2026	31/12/2025	31/12/2024
Total Net Assets	EUR	68 983 259	65 726 184	64 299 482
Class I				
Number of shares outstanding		531 915.0000	531 915.0000	531 915.0000
Net asset value per share	EUR	129.69	123.57	120.88

SOLYS - GLOBAL EVOLUTION

	Currency	30/06/2026	31/12/2025	31/12/2024
Total Net Assets	EUR	60 266 696	55 115 946	65 053 036
Class I-EUR				
Number of shares outstanding		495 050.0000	495 050.0000	495 050.0000
Net asset value per share	EUR	121.74	111.33	131.41

SOLYS - COMPASS TRANSATLANTIC

	Currency	30/06/2026	31/12/2025	31/12/2024
Total Net Assets	EUR	30 346 309	25 794 261	27 279 376
Class I-EUR				
Number of shares outstanding		235 295.0000	235 295.0000	235 295.0000
Net asset value per share	EUR	128.97	109.63	115.94

SOLYS - QUADRANT EUROPE

	Currency	30/06/2026	31/12/2025	31/12/2024
Total Net Assets	EUR	36 299 428	36 915 254	37 467 826
Class I-EUR				
Number of shares outstanding		485 437.0000	485 437.0000	485 437.0000
Net asset value per share	EUR	74.78	76.05	77.18

SOLYS

Société d'investissement à capital variable

Statistical information (cont.)

SOLYS - LFDE INTERNATIONAL SELECTION

	Currency	30/06/2026	31/12/2025	31/12/2024
Total Net Assets	EUR	16 867 606	15 913 703	17 109 134
Class I-EUR				
Number of shares outstanding		204 082.0000	204 082.0000	204 082.0000
Net asset value per share	EUR	82.65	77.98	83.83

SOLYS - EUROPE HORIZON

	Currency	30/06/2026	31/12/2025	31/12/2024
Total Net Assets	EUR	23 099 315	21 972 977	21 602 857
Class I-EUR				
Number of shares outstanding		240 964.0000	240 964.0000	240 964.0000
Net asset value per share	EUR	95.86	91.19	89.65

SOLYS - GLOBAL HORIZON

	Currency	30/06/2026	31/12/2025	31/12/2024
Total Net Assets	EUR	28 459 663	26 314 227	24 950 699
Class I-EUR				
Number of shares outstanding		238 096.0000	238 096.0000	238 096.0000
Net asset value per share	EUR	119.53	110.52	104.79

SOLYS - ZEPHYR EUROPE

	Currency	30/06/2026	31/12/2025	31/12/2024
Total Net Assets	EUR	25 442 436	23 417 651	21 495 698
Class I-EUR				
Number of shares outstanding		259 741.0000	259 741.0000	259 741.0000
Net asset value per share	EUR	97.95	90.16	82.76

SOLYS - CARMIGNAC EQUITY SELECTION

	Currency	30/06/2026	31/12/2025	31/12/2024
Total Net Assets	EUR	19 188 572	20 023 329	22 925 306
Class I-EUR				
Number of shares outstanding		227 196.0000	227 196.0000	227 196.0000
Net asset value per share	EUR	84.46	88.13	100.91

SOLYS - LFDE TRANSATLANTIC

	Currency	30/06/2026	31/12/2025	31/12/2024
Total Net Assets	EUR	22 645 962	22 340 881	23 631 252
Class I-EUR				
Number of shares outstanding		243 903.0000	243 903.0000	243 903.0000
Net asset value per share	EUR	92.85	91.60	96.89

SOLYS

Société d'investissement à capital variable

Statistical information (cont.)

SOLYS - ALLEGRO TRANSATLANTIC

	Currency	30/06/2026	31/12/2025	31/12/2024
Total Net Assets	EUR	21 883 428	19 902 600	22 405 525
Class I-EUR				
Number of shares outstanding		250 000.0000	250 000.0000	250 000.0000
Net asset value per share	EUR	87.53	79.61	89.62

SOLYS - HUMAN CAPITAL EUROPE

	Currency	30/06/2026	31/12/2025	31/12/2024
Total Net Assets	EUR	24 546 727	23 842 607	22 682 532
Class I-EUR				
Number of shares outstanding		235 295.0000	235 295.0000	235 295.0000
Net asset value per share	EUR	104.32	101.33	96.40

SOLYS - PERSPECTIVE TRANSATLANTIC

	Currency	30/06/2026	31/12/2025	31/12/2024
Total Net Assets	EUR	25 899 976	22 432 911	24 882 948
Class I-EUR				
Number of shares outstanding		225 989.0000	225 989.0000	225 989.0000
Net asset value per share	EUR	114.61	99.27	110.11

SOLYS - SGPB PREMIUM SELECTION EUROPE

	Currency	30/06/2026	31/12/2025	31/12/2024
Total Net Assets	EUR	20 220 359	18 707 695	21 211 143
Class I-EUR				
Number of shares outstanding		233 919.0000	233 919.0000	233 919.0000
Net asset value per share	EUR	86.44	79.98	90.68

SOLYS - ELEVA EUROPEAN OPTIMA

	Currency	30/06/2026	31/12/2025	31/12/2024
Total Net Assets	EUR	11 289 553	11 000 062	10 990 709
Class I-EUR				
Number of shares outstanding		113 637.0000	113 637.0000	113 637.0000
Net asset value per share	EUR	99.35	96.80	96.72

SOLYS - AMPLEGEST PRICING POWER TRANSATLANTIC

	Currency	30/06/2026	31/12/2025	31/12/2024
Total Net Assets	EUR	8 731 927	8 483 321	9 952 089
Class I-EUR				
Number of shares outstanding		102 041.0000	102 041.0000	102 041.0000
Net asset value per share	EUR	85.57	83.14	97.53

SOLYS

Société d'investissement à capital variable

Statistical information (cont.)

SOLYS - AB GLOBAL DEVELOPED HEALTH CARE

	Currency	30/06/2026	31/12/2025	31/12/2024
Total Net Assets	EUR	16 852 757	17 808 848	18 405 433
Class I-EUR				
Number of shares outstanding		214 823.0000	214 823.0000	214 823.0000
Net asset value per share	EUR	78.45	82.90	85.68

SOLYS - SG29 MAS FUNDS - STEP PREMIUM

	Currency	30/06/2026	31/12/2025	31/12/2024
Total Net Assets	USD	82 524 462	70 173 373	-
Class O-USD				
Number of shares outstanding		27 260.3170	27 260.3170	-
Net asset value per share	USD	1 071.11	1 005.68	-
Class EB-USD				
Number of shares outstanding		22 350.7550	20 551.7550	10 000.0000
Net asset value per share	USD	1 141.12	1 072.87	1 019.92
Class H-EB-EUR				
Number of shares outstanding		20 913.7940	15 581.5400	-
Net asset value per share	EUR	1 068.00	1 011.80	-
Class H-EB-CHF				
Number of shares outstanding		1 694.0000	1 667.0000	-
Net asset value per share	CHF	1 087.35	1 042.21	-
Class HE2-EUR*				
Number of shares outstanding		0.1000	-	-
Net asset value per share	EUR	1 034.50	-	-

SOLYS - MISTRAL US*

	Currency	30/06/2026	31/12/2025	31/12/2024
Total Net Assets	EUR	29 690 370	19 800 874	-
Class I-EUR				
Number of shares outstanding		235 295.0000	235 295.0000	-
Net asset value per share	EUR	126.18	84.15	-

SOLYS - BOREAS EUROZONE

	Currency	30/06/2026	31/12/2025	31/12/2024
Total Net Assets	EUR	42 215 753	34 625 700	-
Class I-EUR				
Number of shares outstanding		250 000.0000	250 000.0000	-
Net asset value per share	EUR	168.86	138.50	-

SOLYS

Société d'investissement à capital variable

Statistical information (cont.)

SOLYS - M&G EQUITY SELECTION

	Currency	30/06/2026	31/12/2025	31/12/2024
Total Net Assets	EUR	18 279 469	18 040 059	-
Class I-EUR				
Number of shares outstanding		206 186.0000	206 186.0000	-
Net asset value per share	EUR	88.66	87.49	-

SOLYS - 29 HAUSSMANN SERENITY PEA

	Currency	30/06/2026	31/12/2025	31/12/2024
Total Net Assets	EUR	132 813 646	128 399 972	-
Class I-EUR				
Number of shares outstanding		252.6700	950.5800	-
Net asset value per share	EUR	10 262.77	10 160.65	-
Class S-EUR				
Number of shares outstanding		1 239 399.0000	1 169 372.0000	-
Net asset value per share	EUR	102.45	101.38	-
Class A-EUR				
Number of shares outstanding		32 087.1630	1 800.0000	-
Net asset value per share	EUR	101.06	100.17	-

SOLYS - SG29 MAS FUNDS - ALPHA COMMODITY*

	Currency	30/06/2026	31/12/2025	31/12/2024
Total Net Assets	USD	-	11 695 679	-
Class O-USD				
Number of shares outstanding		-	9 935.8280	-
Net asset value per share	USD	-	1 016.10	-
Class EB-USD				
Number of shares outstanding		-	200.0000	-
Net asset value per share	USD	-	1 031.06	-
Class H-EB-GBP				
Number of shares outstanding		-	1 000.0000	-
Net asset value per share	GBP	-	1 036.07	-

*Please refer to Note 1

SOLYS

Société d'investissement à capital variable

Statistical information (cont.)

SOLYS - SG29 MAS FUNDS - RATES VOLATILITY

	Currency	30/06/2026	31/12/2025	31/12/2024
Total Net Assets	USD	11 914 387	11 833 840	-
Class O-USD				
Number of shares outstanding		8 387.1040	8 387.1040	-
Net asset value per share	USD	986.95	983.17	-
Class EB-USD				
Number of shares outstanding		1 335.0000	1 235.0000	-
Net asset value per share	USD	962.35	959.97	-
Class H-EB-EUR				
Number of shares outstanding		1 000.0000	1 000.0000	-
Net asset value per share	EUR	963.73	969.69	-
Class H-EB-GBP				
Number of shares outstanding		1 000.0000	1 000.0000	-
Net asset value per share	GBP	941.86	939.00	-

SOLYS - LFDE EUROPEAN SOVEREIGN ECONOMY

	Currency	30/06/2026	31/12/2025	31/12/2024
Total Net Assets	EUR	11 605 464	10 434 752	-
Class I-EUR				
Number of shares outstanding		113 637.0000	113 637.0000	-
Net asset value per share	EUR	102.13	91.83	-

SOLYS - HSBC EURO EQUITY SELECTION

	Currency	30/06/2026	31/12/2025	31/12/2024
Total Net Assets	EUR	23 837 821	21 572 240	-
Class I-EUR				
Number of shares outstanding		200 000.0000	200 000.0000	-
Net asset value per share	EUR	119.19	107.86	-

SOLYS - SG29 MAS FUNDS - LOIM TAIL RISK

	Currency	30/06/2026	31/12/2025	31/12/2024
Total Net Assets	USD	10 138 636	10 177 734	-
Class O-USD				
Number of shares outstanding		10 000.0000	10 000.0000	-
Net asset value per share	USD	1 003.83	1 007.70	-
Class EB-USD				
Number of shares outstanding		100.0000	100.0000	-
Net asset value per share	USD	1 002.65	1 007.26	-

SOLYS

Société d'investissement à capital variable

Statistical information (cont.)

SOLYS - AB INTERNATIONAL DISRUPTORS

	Currency	30/06/2026	31/12/2025	31/12/2024
Total Net Assets	EUR	12 348 688	10 099 628	-

Class I-EUR

Number of shares outstanding		105 264.0000	105 264.0000	-
Net asset value per share	EUR	117.31	95.95	-

SOLYS - ANDANTE TRANSATLANTIC

	Currency	30/06/2026	31/12/2025	31/12/2024
Total Net Assets	EUR	10 907 803	10 095 239	-

Class I-EUR

Number of shares outstanding		105 264.0000	105 264.0000	-
Net asset value per share	EUR	103.62	95.90	-

SOLYS - ALLEGRO WORLD

	Currency	30/06/2026	31/12/2025	31/12/2024
Total Net Assets	EUR	11 539 310	10 102 151	-

Class I-EUR

Number of shares outstanding		120 482.0000	120 482.0000	-
Net asset value per share	EUR	95.78	83.85	-

SOLYS - EQUINOX TRANSATLANTIC

	Currency	30/06/2026	31/12/2025	31/12/2024
Total Net Assets	EUR	11 277 938	9 993 850	-

Class I-EUR

Number of shares outstanding		125 000.0000	125 000.0000	-
Net asset value per share	EUR	90.22	79.95	-

SOLYS - SOLSTICE TRANSATLANTIC

	Currency	30/06/2026	31/12/2025	31/12/2024
Total Net Assets	EUR	11 523 163	10 165 811	-

Class I-EUR

Number of shares outstanding		117 648.0000	117 648.0000	-
Net asset value per share	EUR	97.95	86.41	-

SOLYS

Société d'investissement à capital variable

Statistical information (cont.)

SOLYS - CARMIGNAC TECH SOLUTIONS PROTECTED 2031*

	Currency	30/06/2026	31/12/2025	31/12/2024
Total Net Assets	EUR	35 202 506	-	-

Class I-EUR

Number of shares outstanding		350 660.4300	-	-
Net asset value per share	EUR	100.38	-	-

SOLYS - CROSS ASSET DEFENSIVE FUND*

	Currency	30/06/2026	31/12/2025	31/12/2024
Total Net Assets	EUR	84 554 973	-	-

Class I-EUR

Number of shares outstanding		850 583.0000	-	-
Net asset value per share	EUR	99.40	-	-

SOLYS - DNCA EQUITY SELECTION*

	Currency	30/06/2026	31/12/2025	31/12/2024
Total Net Assets	EUR	10 414 674	-	-

Class I-EUR

Number of shares outstanding		112 996.0000	-	-
Net asset value per share	EUR	92.17	-	-

SOLYS - AURION EMERGING*

	Currency	30/06/2026	31/12/2025	31/12/2024
Total Net Assets	EUR	8 787 397	-	-

Class I-EUR

Number of shares outstanding		119 048.0000	-	-
Net asset value per share	EUR	73.81	-	-

SOLYS - SIROCCO EUROPE*

	Currency	30/06/2026	31/12/2025	31/12/2024
Total Net Assets	EUR	10 049 050	-	-

Class I-EUR

Number of shares outstanding		125 000.0000	-	-
Net asset value per share	EUR	80.39	-	-

*Please refer to Note 1

SOLYS

Société d'investissement à capital variable

Statistical information (cont.)

SOLYS - CIERZO TRANSATLANTIC*

	Currency	30/06/2026	31/12/2025	31/12/2024
Total Net Assets	EUR	10 016 460	-	-
Class I-EUR				
Number of shares outstanding		100 000.0000	-	-
Net asset value per share	EUR	100.16	-	-

*Please refer to Note 1

SOLYS

Société d'investissement à capital variable

SOLYS - SG29 MAS FUNDS - STEP PREMIUM

Schedule of Investments as at June 30, 2026

(expressed in USD)

Nominal Value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets %
Transferable securities admitted to an official exchange listing or dealt in on another regulated market					
Shares					
59 483	ABN AMRO GROUP N.V.	EUR	2 135 083	2 528 497	3.06
294	ADVANTEST	JPY	58 631	58 502	0.07
2 937	AIRBUS GROUP	EUR	646 076	653 240	0.79
8 763	APPLE INC	USD	2 611 462	2 535 662	3.07
35 710	ASR NEDERLAND N.V	EUR	2 698 650	2 696 231	3.27
25 094	BAYERISCHE MOTORENWERKE	EUR	1 793 942	1 642 788	1.99
13 383	CORTEVA INC	USD	1 058 729	1 133 406	1.37
48 227	DANSKE BANK A/S	DKK	2 452 352	2 583 236	3.13
55 001	DEUTSCHE BANK AG-NOM	EUR	1 861 502	1 862 898	2.26
14 791	DEUTSCHE POST AG-NOM	EUR	902 352	897 950	1.09
2 445	DISCO CORPORATION	JPY	1 188 616	1 222 463	1.48
627	ECHOSTAR HOLDING	USD	78 720	65 155	0.08
12 886	FANUC LTD	JPY	559 095	583 151	0.71
10 373	FAST RETAILING	JPY	4 887 341	5 285 269	6.40
29 714	FUJIKURA LTD	JPY	839 954	1 140 477	1.38
6 954	GEA GROUP AG	EUR	469 249	477 428	0.58
8 365	HOYA CORP	JPY	1 362 243	1 335 621	1.62
27 278	INCYTE	USD	2 650 330	3 092 234	3.75
28 286	INFINEON TECHNOLOGIES AG-NOM	EUR	2 531 254	2 641 157	3.20
84 802	ING GROUP NV	EUR	2 572 845	2 682 721	3.25
9 322	JACOBS SOLUTIONS INC	USD	1 108 945	1 174 572	1.42
146 160	JAPAN HOST HOLDINGS CO LTD	JPY	1 989 173	1 950 599	2.36
3 928	KIOXIA HOLDINGS CORPORATION	JPY	1 895 747	2 167 439	2.63
113 767	MITSUBISHI ELECTRIC CORP	JPY	4 415 542	4 113 183	4.98
108 076	MITSUBISHI UFJ FINANCIAL GROUP	JPY	2 198 338	2 132 594	2.58
150 649	NORDEA BANK ABP	EUR	2 825 634	2 859 134	3.46
8 186	NOVARTIS AG-REG SHS	CHF	1 247 889	1 284 542	1.56
12 756	ROCHE HOLDINGS LTD	CHF	5 300 672	5 262 709	6.38
3 005	SARTORIUS AG PFD	EUR	829 986	788 818	0.96
14 897	SIEMENS ENERGY AG	EUR	2 730 589	2 823 863	3.42
58 397	SOFTBANK CORP	JPY	2 358 842	2 142 571	2.60
14 935	WELLS FARGO & CO	USD	1 141 034	1 234 228	1.50
11 485	WOLTERS KLUWER CVA	EUR	842 729	741 102	0.90
Total Shares			62 243 546	63 793 440	77.30

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

SOLYS

Société d'investissement à capital variable

SOLYS - SG29 MAS FUNDS - STEP PREMIUM

Schedule of Investments as at June 30, 2026 (cont.)

(expressed in USD)

<u>Nominal Value/ Quantity</u>	<u>Description</u>	<u>Quotation Currency</u>	<u>Cost USD</u>	<u>Market value USD</u>	<u>% of net assets %</u>
Money Market					
16 500 000	USA 0% 16/07/2026	USD	16 454 377	16 475 259	19.97
	Total Money Market		<u>16 454 377</u>	<u>16 475 259</u>	<u>19.97</u>
	Total Investments		<u>78 697 923</u>	<u>80 268 699</u>	<u>97.27</u>

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

SOLYS

Société d'investissement à capital variable

SOLYS - SG29 MAS FUNDS - STEP PREMIUM

Economic Classification of Investments

(as a percentage of net assets at June 30, 2026)

%

States	19.97
Banks	19.24
General industrials	8.55
Pharmaceuticals	7.94
Clothing and accessories	6.40
Electricity	6.36
Computer hardware	5.90
Biotechnology	3.75
Non-life insurance	3.27
Electronic office equipment	3.07
Telecommunications	2.68
Automobiles	1.99
Industrial machinery	1.62
Building materials and fixtures	1.42
Agriculture	1.37
Transportation services	1.09
Medical supplies	0.96
Delivery services	0.90
Aerospace	0.79
	97.27

Geographical Classification of Investments

(as a percentage of net assets at June 30, 2026)

%

United States of America	31.16
Japan	26.81
Germany	13.50
The Netherlands	11.27
Switzerland	7.94
Finland	3.46
Denmark	3.13
	97.27

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

SOLYS

Société d'investissement à capital variable

SOLYS - 29 HAUSSMANN SERENITY PEA

Schedule of Investments as at June 30, 2026

(expressed in EUR)

<u>Quantity</u>	<u>Description</u>	<u>Quotation Currency</u>	<u>Cost</u>	<u>Market value</u>	<u>% of net assets</u>
			EUR	EUR	%
Transferable securities admitted to an official exchange listing or dealt in on another regulated market					
Shares					
275 000	ALFEN NV	EUR	5 409 250	4 323 000	3.25
3 607	ASML HOLDING N.V.	EUR	4 409 197	6 209 090	4.68
139 650	BAYER AG	EUR	5 323 458	6 760 457	5.09
15 141	BE SEMICONDUCTOR INDUSTRIES NV BESI	EUR	4 184 972	4 346 981	3.27
61 003	D'IETTEREN GROUP	EUR	10 401 011	10 394 911	7.82
208 531	FREENET	EUR	5 346 735	4 700 289	3.54
69 150	HEINEKEN NV	EUR	4 478 154	5 089 440	3.83
118 048	JENOPTIK AG	EUR	5 276 746	5 541 173	4.17
225 000	JUNGHEINRICH VORZ.	EUR	5 575 500	5 197 500	3.91
54 475	KNORR BREMSE AG	EUR	5 610 925	5 534 660	4.17
208 979	KONECRANES OYJ	EUR	5 838 873	5 617 356	4.23
2 058 258	KONINKLIJKE KPN NV	EUR	9 529 735	8 883 442	6.69
247 000	LAKEFRONT BIOTHERAPEUTICS	EUR	6 110 780	6 476 340	4.88
866 632	NOKIA OYJ	EUR	10 039 932	10 013 933	7.54
23 257	SARTORIUS AG PFD	EUR	5 107 237	5 339 807	4.02
18 734	SIEMENS AG-NOM	EUR	4 112 661	5 267 064	3.97
23 718	SIEMENS ENERGY AG	EUR	4 135 470	3 932 444	2.96
124 308	TKH GROUP NV	EUR	5 889 713	5 427 287	4.09
17 632	UCB SA	EUR	4 303 971	4 619 584	3.48
66 412	VGP SA	EUR	5 386 013	5 591 890	4.21
219 383	WASHTEC	EUR	8 665 629	8 490 122	6.39
108 237	WOLTERS KLUWER CVA	EUR	6 169 509	6 108 896	4.60
Total Shares			<u>131 305 471</u>	<u>133 865 666</u>	<u>100.79</u>
Total Investments			<u>131 305 471</u>	<u>133 865 666</u>	<u>100.79</u>

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

SOLYS

Société d'investissement à capital variable

SOLYS - 29 HAUSSMANN SERENITY PEA

Economic Classification of Investments

(as a percentage of net assets at June 30, 2026)

%

General industrials	25.63
Telecommunications	17.77
Computer hardware	7.95
Food retailers and wholesale	7.82
Chemicals	5.09
Biotechnology	4.88
Delivery services	4.60
Real estate and investment sector	4.21
Industrial machinery	4.17
Electricity	4.09
Medical supplies	4.02
Food and beverage	3.83
Pharmaceuticals	3.48
Financials	3.25
	<u>100.79</u>

Geographical Classification of Investments

(as a percentage of net assets at June 30, 2026)

%

Germany	38.22
The Netherlands	30.41
Belgium	20.39
Finland	11.77
	<u>100.79</u>

SOLYS

Société d'investissement à capital variable

SOLYS - SG29 MAS FUNDS - RATES VOLATILITY

Schedule of Investments as at June 30, 2026

(expressed in USD)

Nominal Value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets %
Transferable securities admitted to an official exchange listing or dealt in on another regulated market					
Shares					
9 997	ABN AMRO GROUP N.V.	EUR	359 419	424 951	3.57
2 625	ADVANTEST	JPY	494 936	522 335	4.38
952	AIRBUS GROUP	EUR	210 026	211 742	1.78
1 458	APPLE INC	USD	434 499	421 887	3.54
4 872	ASR NEDERLAND N.V	EUR	368 183	367 853	3.09
2 244	CSX CORP	USD	105 446	106 657	0.90
8 025	DANSKE BANK A/S	DKK	408 073	429 852	3.61
850	DISCO CORPORATION	JPY	374 218	424 987	3.57
857	FAST RETAILING	JPY	411 836	436 660	3.66
5 779	FUJIKURA LTD	JPY	156 835	221 808	1.86
4 503	INCYTE	USD	437 511	510 460	4.28
3 483	INFINEON TECHNOLOGIES AG-NOM	EUR	317 597	325 219	2.73
14 111	ING GROUP NV	EUR	427 088	446 403	3.75
329	KIOXIA HOLDINGS CORPORATION	JPY	187 372	181 540	1.52
24 197	MITSUBISHI ELECTRIC CORP	JPY	932 782	874 829	7.34
3 480	MITSUBISHI HEAVY INDUSTRIES	JPY	84 328	78 497	0.66
19 727	MITSUBISHI UFJ FINANCIAL GROUP	JPY	401 260	389 260	3.27
1 010	mitsui & co LTD	JPY	29 671	27 946	0.23
3 399	NESTLE SA	CHF	332 470	350 073	2.94
23 386	NORDEA BANK ABP	EUR	435 550	443 838	3.73
19 196	OLYMPUS CORP	JPY	199 624	200 671	1.68
2 089	ROCHE HOLDINGS LTD	CHF	868 070	861 853	7.23
1 465	SARTORIUS AG PFD	EUR	403 001	384 565	3.23
9 335	SHIN-ETSU CHEMICAL CO LTD	JPY	438 082	402 521	3.38
1 126	SIEMENS ENERGY AG	EUR	203 316	213 444	1.79
5 091	SONY CORP	JPY	104 600	102 744	0.86
799	SUMITOMO MITSUI FINANCIAL GRP	JPY	31 534	31 198	0.26
104	TOKYO ELECTRON LTD	JPY	41 079	49 368	0.41
2 042	WARNER BROS DISCOVERY INC	USD	54 603	54 440	0.46
6 352	WELLS FARGO & CO	USD	485 293	524 929	4.41
6 173	WOLTERS KLUWER CVA	EUR	452 953	398 330	3.34
Total Shares			10 191 255	10 420 860	87.46

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

SOLYS

Société d'investissement à capital variable

SOLYS - SG29 MAS FUNDS - RATES VOLATILITY

Schedule of Investments as at June 30, 2026 (cont.)

(expressed in USD)

<u>Nominal Value/ Quantity</u>	<u>Description</u>	<u>Quotation Currency</u>	<u>Cost USD</u>	<u>Market value USD</u>	<u>% of net assets %</u>
Money Market					
1 350 000	USA 0% 16/07/2026	USD	1 346 268	1 347 977	11.32
	Total Money Market		<u>1 346 268</u>	<u>1 347 977</u>	<u>11.32</u>
	Total Investments		<u>11 537 523</u>	<u>11 768 837</u>	<u>98.78</u>

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

SOLYS

Société d'investissement à capital variable

SOLYS - SG29 MAS FUNDS - RATES VOLATILITY

Economic Classification of Investments

(as a percentage of net assets at June 30, 2026)

%

Banks	22.60
States	11.32
Electricity	9.20
Computer hardware	9.04
Pharmaceuticals	7.23
General industrials	6.25
Medical supplies	4.91
Biotechnology	4.28
Clothing and accessories	3.66
Electronic office equipment	3.54
Chemicals	3.38
Delivery services	3.34
Non-life insurance	3.09
Food products	2.94
Aerospace	1.78
Transportation services	0.90
Consumer electronic	0.86
Broadcasting and entertainment	0.46
	98.78

Geographical Classification of Investments

(as a percentage of net assets at June 30, 2026)

%

Japan	33.08
United States of America	24.91
The Netherlands	15.53
Switzerland	10.17
Germany	7.75
Finland	3.73
Denmark	3.61
	98.78

SOLYS

Société d'investissement à capital variable

SOLYS - SG29 MAS FUNDS - LOIM TAIL RISK

Schedule of Investments as at June 30, 2026

(expressed in USD)

Nominal Value/ Quantity	Description	Quotation Currency	Cost USD	Market value USD	% of net assets %
Transferable securities admitted to an official exchange listing or dealt in on another regulated market					
Shares					
7 759	ABN AMRO GROUP N.V.	EUR	272 224	329 819	3.25
135	ADVANTEST	JPY	26 922	26 863	0.26
1 317	AIRBUS GROUP	EUR	290 174	292 924	2.89
1 105	APPLE INC	USD	329 301	319 743	3.15
17	ARGEN-X N V	EUR	15 232	15 770	0.16
6 516	BAYER AG	EUR	275 048	360 642	3.56
991	CONTINENTAL AG	EUR	82 090	81 758	0.81
1 701	CSX CORP	USD	79 930	80 849	0.80
9 844	DEUTSCHE BANK AG-NOM	EUR	333 169	333 419	3.29
98	DISCO CORPORATION	JPY	53 752	48 999	0.48
14 230	E.ON AG	EUR	292 901	293 252	2.89
6 705	FANUC LTD	JPY	290 839	303 432	2.99
1 274	FAST RETAILING	JPY	639 458	649 131	6.41
12 210	FUJIKURA LTD	JPY	324 330	468 642	4.62
197	GEA GROUP AG	EUR	12 470	13 525	0.13
3 714	INFINEON TECHNOLOGIES AG-NOM	EUR	325 073	346 788	3.42
10 700	ING GROUP NV	EUR	310 740	338 496	3.34
685	ITOCHU CORP	JPY	7 923	7 814	0.08
3 208	JAPAN HOST HOLDINGS CO LTD	JPY	43 051	42 813	0.42
982	KIOXIA HOLDINGS CORPORATION	JPY	586 050	541 860	5.34
2 952	KNORR BREMSE AG	EUR	336 996	342 902	3.38
8 633	MITSUBISHI ELECTRIC CORP	JPY	330 669	312 121	3.08
1 075	MITSUI & CO LTD	JPY	32 782	29 745	0.29
455	MUENCHENER RUECKVERSICHERUNGS AG-NOM	EUR	240 770	254 118	2.51
22 997	NORDEA BANK ABP	EUR	428 305	436 455	4.30
3 253	NOVARTIS AG-REG SHS	CHF	495 893	510 459	5.03
9	RHEINMETALL AG	EUR	12 448	10 192	0.10
245	ROCHE HOLDINGS LTD	CHF	96 647	101 079	1.00
1 213	SARTORIUS AG PFD	EUR	329 739	318 415	3.14
1 850	SIEMENS ENERGY AG	EUR	342 060	350 684	3.46
420	SWISSCOM N	CHF	328 396	324 636	3.20
220	TOKYO ELECTRON LTD	JPY	86 898	104 433	1.03
Total Shares			<u>7 652 280</u>	<u>7 991 778</u>	<u>78.81</u>

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

SOLYS

Société d'investissement à capital variable

SOLYS - SG29 MAS FUNDS - LOIM TAIL RISK

Schedule of Investments as at June 30, 2026 (cont.)

(expressed in USD)

<u>Nominal Value/ Quantity</u>	<u>Description</u>	<u>Quotation Currency</u>	<u>Cost USD</u>	<u>Market value USD</u>	<u>% of net assets %</u>
Money Market					
2 000 000	USA 0% 16/07/2026	USD	1 994 469	1 997 000	19.71
	Total Money Market		<u>1 994 469</u>	<u>1 997 000</u>	<u>19.71</u>
	Total Investments		<u>9 646 749</u>	<u>9 988 778</u>	<u>98.52</u>

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

SOLYS

Société d'investissement à capital variable

SOLYS - SG29 MAS FUNDS - LOIM TAIL RISK

Economic Classification of Investments

(as a percentage of net assets at June 30, 2026)

%

States	19.71
Banks	14.18
General industrials	11.23
Computer hardware	10.05
Electricity	7.70
Clothing and accessories	6.41
Pharmaceuticals	6.03
Chemicals	3.56
Telecommunications	3.20
Electronic office equipment	3.15
Medical supplies	3.14
Aerospace	2.89
Gas, water and multi-utilities	2.89
Non-life insurance	2.51
Tires	0.81
Transportation services	0.80
Biotechnology	0.16
Automobiles	0.10
	98.52

Geographical Classification of Investments

(as a percentage of net assets at June 30, 2026)

%

Germany	26.69
Japan	25.00
United States of America	23.66
The Netherlands	9.64
Switzerland	9.23
Finland	4.30
	98.52

SOLYS

Société d'investissement à capital variable

SOLYS - CARMIGNAC TECH SOLUTIONS PROTECTED 2031

Schedule of Investments as at June 30, 2026

(expressed in EUR)

<u>Nominal Value</u>	<u>Description</u>	<u>Quotation Currency</u>	<u>Cost</u>	<u>Market value</u>	<u>% of net assets</u>
			EUR	EUR	%
Money Market					
11 375 000	BTF 0% 12/08/2026	EUR	11 335 926	11 345 198	32.23
11 375 000	ITALY 0% 31/07/2026	EUR	11 337 413	11 353 614	32.25
11 375 000	SPAIN 0% 10/07/2026	EUR	11 356 390	11 369 313	32.30
Total Money Market			<u>34 029 729</u>	<u>34 068 125</u>	<u>96.78</u>
Total Investments			<u>34 029 729</u>	<u>34 068 125</u>	<u>96.78</u>

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

SOLYS
Société d'investissement à capital variable

SOLYS - CARMIGNAC TECH SOLUTIONS PROTECTED 2031

Economic Classification of Investments

(as a percentage of net assets at June 30, 2026)

	%
States	<u>96.78</u>
	<u>96.78</u>

Geographical Classification of Investments

(as a percentage of net assets at June 30, 2026)

	%
Spain	32.30
Italy	32.25
France	<u>32.23</u>
	<u>96.78</u>

SOLYS

Société d'investissement à capital variable

SOLYS - CROSS ASSET DEFENSIVE FUND

Schedule of Investments as at June 30, 2026

(expressed in EUR)

Nominal Value/ Quantity	Description	Quotation Currency	Cost EUR	Market value EUR	% of net assets %
Transferable securities admitted to an official exchange listing or dealt in on another regulated market					
Shares					
84 981	ABN AMRO GROUP N.V.	EUR	2 789 247	3 159 594	3.74
7 235	ADIDAS NOM	EUR	1 314 600	1 297 959	1.54
33 534	AIRBUS GROUP	EUR	6 480 781	6 523 704	7.72
5 667	APPLE INC	USD	1 472 447	1 434 272	1.70
2 188	ARGEN-X N V	EUR	1 778 844	1 775 343	2.10
391	ASM INTERNATIONAL NV	EUR	418 566	391 196	0.46
43 208	ASR NEDERLAND N.V	EUR	2 858 641	2 853 456	3.37
620	BAYER AG	EUR	21 142	30 014	0.04
31 298	CONTINENTAL AG	EUR	2 271 609	2 258 464	2.67
4 618	DANSKE BANK A/S	DKK	215 008	216 355	0.26
109 371	DEUTSCHE BANK AG-NOM	EUR	3 380 604	3 240 116	3.83
27 971	DEUTSCHE POST AG-NOM	EUR	1 439 549	1 485 260	1.76
178 310	E.ON AG	EUR	3 188 888	3 214 038	3.80
25 681	ERSTE GROUP BANK	EUR	2 981 564	3 007 245	3.56
1 939	FORTINET	USD	239 907	260 535	0.31
3 268	GEA GROUP AG	EUR	196 080	196 243	0.23
6 287	INCYTE	USD	547 332	623 366	0.74
41 273	INFINEON TECHNOLOGIES AG-NOM	EUR	2 978 571	3 370 766	3.99
237 092	ING GROUP NV	EUR	6 122 582	6 560 335	7.75
13 707	INPOST SA	LUX	209 854	211 225	0.25
32 800	KNORR BREMSE AG	EUR	3 284 606	3 332 480	3.94
767	MTU AERO ENGINES HLDG AG	EUR	250 284	279 111	0.33
5 497	MUENCHENER RUECKVERSICHERUNGS AG-NOM	EUR	2 511 971	2 685 285	3.18
197 022	NORDEA BANK ABP	EUR	3 218 676	3 270 565	3.87
726 804	NORSK HYDRO ASA	NOK	6 638 180	5 768 949	6.82
47 631	NOVARTIS AG-REG SHS	CHF	6 379 055	6 537 416	7.72
1 195	RHEINMETALL AG	EUR	1 131 187	1 183 648	1.40
13 285	SARTORIUS AG PFD	EUR	3 221 478	3 050 236	3.61
5 747	SCHINDLER HOLDING N	CHF	1 574 822	1 601 495	1.89
20 560	SIEMENS ENERGY AG	EUR	3 272 122	3 408 848	4.03
3 863	SIEMENS HEALTHINEERS AG	EUR	132 192	132 115	0.16
3 913	SWISSCOM N	CHF	2 673 150	2 645 438	3.13
150 000	TELIASONERA AB	SEK	711 291	639 991	0.76
1 456	WELLS FARGO & CO	USD	91 866	105 243	0.12
13 473	WOLTERS KLUWER CVA	EUR	851 018	760 416	0.90
Total Shares			<u>76 847 714</u>	<u>77 510 722</u>	<u>91.68</u>

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

SOLYS

Société d'investissement à capital variable

SOLYS - CROSS ASSET DEFENSIVE FUND

Schedule of Investments as at June 30, 2026 (cont.)

(expressed in EUR)

<u>Nominal Value/ Quantity</u>	<u>Description</u>	<u>Quotation Currency</u>	<u>Cost EUR</u>	<u>Market value EUR</u>	<u>% of net assets %</u>
Money Market					
6 900 000	BTF 0% 12/08/2026	EUR	6 877 424	6 881 921	8.13
	Total Money Market		<u>6 877 424</u>	<u>6 881 921</u>	<u>8.13</u>
	Total Investments		<u>83 725 138</u>	<u>84 392 643</u>	<u>99.81</u>

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

SOLYS

Société d'investissement à capital variable

SOLYS - CROSS ASSET DEFENSIVE FUND

Economic Classification of Investments

(as a percentage of net assets at June 30, 2026)

	%
Banks	23.13
General industrials	10.09
States	8.13
Aerospace	8.05
Pharmaceuticals	7.88
Nonferrous metals	6.82
Non-life insurance	6.55
Computer hardware	4.45
Telecommunications	3.89
Gas, water and multi-utilities	3.80
Medical supplies	3.61
Biotechnology	2.84
Tires	2.67
Transportation services	1.76
Electronic office equipment	1.70
Personal products	1.54
Automobiles	1.40
Delivery services	0.90
Software	0.31
Airlines	0.25
Chemicals	0.04
	99.81

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

SOLYS

Société d'investissement à capital variable

SOLYS - CROSS ASSET DEFENSIVE FUND

Geographical Classification of Investments

(as a percentage of net assets at June 30, 2026)

	%
Germany	34.51
The Netherlands	26.04
Switzerland	12.74
France	8.13
Norway	6.82
Finland	3.87
Austria	3.56
United States of America	2.87
Sweden	0.76
Denmark	0.26
Luxembourg	0.25
	99.81

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2026

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.

The Company has appointed Société Générale Investment Solutions (France) as Management Company. Société Générale Investment Solutions (France) was incorporated on November 27, 2003 for ninety-nine years as from this date. Its registered office is established in France.

At June 30, 2026, thirty-eight Sub-Funds are active 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 - ZEPHYR EUROPE

- Class I-EUR

SOLYS - CARMIGNAC EQUITY SELECTION

- Class I-EUR

SOLYS - LFDE TRANSATLANTIC

- Class I-EUR

SOLYS - ALLEGRO TRANSATLANTIC

- Class I-EUR

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2026 (cont.)

Note 1 - General (cont.)

SOLYS - HUMAN CAPITAL EUROPE

- Class I-EUR

SOLYS - PERSPECTIVE TRANSATLANTIC

- Class I-EUR

SOLYS - SGPB PREMIUM SELECTION EUROPE

- Class I-EUR

SOLYS - ELEVA EUROPEAN OPTIMA

- Class I-EUR

SOLYS - AMPLEGEST PRICING POWER TRANSATLANTIC

- Class I-EUR

SOLYS - AB GLOBAL DEVELOPED HEALTH CARE

- Class I-EUR

SOLYS - SG29 MAS FUNDS - STEP PREMIUM

- Class O-USD
- Class EB-USD
- Class H-EB-EUR
- Class H-EB-CHF
- Class HE2-EUR (launched as of March 13, 2026)

SOLYS - MISTRAL US

- Class I-EUR

SOLYS - BOREAS EUROZONE

- Class I-EUR

SOLYS - M&G EQUITY SELECTION

- Class I-EUR

SOLYS - 29 HAUSSMANN SERENITY PEA

- Class I-EUR
- Class S-EUR
- Class A-EUR

SOLYS - SG29 MAS FUNDS - RATES VOLATILITY

- Class O-USD
- Class EB-USD
- Class H-EB-EUR
- Class H-EB-GBP

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2026 (cont.)

Note 1 - General (cont.)

SOLYS - LFDE EUROPEAN SOVEREIGN ECONOMY

- Class I-EUR

SOLYS - HSBC EURO EQUITY SELECTION

- Class I-EUR

SOLYS - SG29 MAS FUNDS - LOIM TAIL RISK

- Class O-USD
- Class EB-USD

SOLYS - AB INTERNATIONAL DISRUPTORS

- Class I-EUR

SOLYS - ANDANTE TRANSATLANTIC

- Class I-EUR

SOLYS - ALLEGRO WORLD

- Class I-EUR

SOLYS - EQUINOX TRANSATLANTIC

- Class I-EUR

SOLYS - SOLSTICE TRANSATLANTIC

- Class I-EUR

SOLYS - CARMIGNAC TECH SOLUTIONS PROTECTED 2031

- Class I-EUR (launched as of February 27, 2026)

SOLYS - AURION EMERGING

- Class I-EUR (launched as of April 16, 2026)

SOLYS - CROSS ASSET DEFENSIVE FUND

- Class I-EUR (launched as of April 20, 2026)

SOLYS - DNCA EQUITY SELECTION

- Class I-EUR (launched as of April 30, 2026)

SOLYS - SIROCCO EUROPE

- Class I-EUR (launched as of June 11, 2026)

SOLYS - CIERZO TRANSATLANTIC

- Class I-EUR (launched as of June 18, 2026)

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2026 (cont.)

Note 1 - General (cont.)

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.

During the period ended June 30, 2026, the Board of Directors of the Company decided to create the Sub-Funds:

- SOLYS - CARMIGNAC TECH SOLUTIONS PROTECTED 2031
- SOLYS - AURION EMERGING
- SOLYS - CROSS ASSET DEFENSIVE FUND
- SOLYS - DNCA EQUITY SELECTION
- SOLYS - SIROCCO EUROPE
- SOLYS - CIERZO TRANSATLANTIC

During the period ended June 30, 2026, the Board of Directors of the Company decided to liquidate the Sub-Fund SOLYS - SG29 MAS FUNDS - ALPHA COMMODITY with the last NAV as at June 25, 2026.

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, 2026.

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.

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.

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2026 (cont.)

Note 2 - Principal accounting policies (cont.)

2.3 Valuation of investments (cont.)

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 Liquid assets and money market instruments may be valued at mark-to-market, mark-to-model and/or using the amortised cost method.

2.3.8 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 the Company.

2.3.9 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, 2026 (cont.)

Note 2 - Principal accounting policies (cont.)

2.6 Forward foreign exchange contracts

Forward foreign exchange contracts are valued at the forward rate applicable at the Statement of Net Assets date for the remaining period until maturity.

Forward foreign exchange contracts are disclosed in the Statement of Net Assets under the item “Unrealised gain/loss on forward foreign exchange contracts”.

2.7 Combined financial statements

The combined Statement of Net Assets represents the total of the Statements of Net Assets of the individual Sub-Funds, converted in Euro at the exchange rates applicable at year-end.

2.8 Swaps

Total Return 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”.

2.9 Formation expenses

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

2.10 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.

2.11 Income

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

2.12 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.

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2026 (cont.)

Note 2 - Principal accounting policies (cont.)

2.12 Swing Pricing (cont.)

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 applies 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, 2026, the following sub-funds have applied the Swing Pricing:

- SOLYS - SG29 MAS FUNDS - ALPHA COMMODITY
- SOLYS - CROSS ASSET DEFENSIVE FUND

2.13 Other liabilities

As at June 30, 2026, other liabilities are mainly comprised of provision fees.

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 - ZEPHYR EUROPE	Class I Shares	Monthly	0.65%
SOLYS - CARMIGNAC EQUITY SELECTION	Class I Shares	Monthly	1.08%
SOLYS - LFDE TRANSATLANTIC	Class I Shares	Monthly	1.08%

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2026 (cont.)

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

Sub-fund	Share Class	Payment frequency	Maximum global administration and management fees
SOLYS - ALLEGRO TRANSATLANTIC	Class I Shares	Monthly	0.65%
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%
SOLYS - SG29 MAS FUNDS - STEP PREMIUM	Class O Shares	Monthly	0.05%
	Class EB Shares	Monthly	0.30%
	Class HE2 Shares (since March 13, 2026)	Monthly	0.40%
SOLYS - MISTRAL US	Class I Shares	Monthly	0.65%
SOLYS - BOREAS EUROZONE	Class I Shares	Monthly	0.65%
SOLYS - M&G EQUITY SELECTION	Class I Shares	Monthly	1.08%
SOLYS - 29 HAUSSMANN SERENITY PEA	Class I Shares	Monthly	0.20%
	Class S Shares	Monthly	0.15%
	Class A Shares	Monthly	0.35%
SOLYS - SG29 MAS FUNDS - ALPHA COMMODITY (until June 25, 2026)	Class O Shares	Monthly	0.05%
	Class EB Shares	Monthly	0.30%
SOLYS - SG29 MAS FUNDS - RATES VOLATILITY	Class O Shares	Monthly	0.05%
	Class EB Shares	Monthly	0.30%
SOLYS - LFDE EUROPEAN SOVEREIGN ECONOMY	Class I Shares	Monthly	1.08%
SOLYS - HSBC EURO EQUITY SELECTION	Class I Shares	Monthly	1.08%
SOLYS - SG29 MAS FUNDS - LOIM TAIL RISK	Class O Shares	Monthly	0.19%
	Class EB Shares	Monthly	0.34%
SOLYS - AB INTERNATIONAL DISRUPTORS	Class I Shares	Monthly	1.08%
SOLYS - ANDANTE TRANSATLANTIC	Class I Shares	Monthly	0.65%
SOLYS - ALLEGRO WORLD	Class I Shares	Monthly	0.65%
SOLYS - EQUINOX TRANSATLANTIC	Class I Shares	Monthly	0.65%
SOLYS - SOLSTICE TRANSATLANTIC	Class I Shares	Monthly	0.65%
SOLYS - CARMIGNAC TECH SOLUTIONS PROTECTED 2031 (since February 27, 2026)	Class I Shares	Monthly	1.44%
SOLYS - AURION EMERGING (since April 16, 2026)	Class I Shares	Monthly	0.65%
SOLYS - CROSS ASSET DEFENSIVE FUND (since April 20, 2026)	Class I Shares	Monthly	0.09%
SOLYS - DNCA EQUITY SELECTION (since April 30, 2026)	Class I Shares	Monthly	1.08%
SOLYS - SIROCCO EUROPE (since June 11, 2026)	Class I Shares	Monthly	0.65%
SOLYS - CIERZO TRANSATLANTIC (since June 18, 2026)	Class I Shares	Monthly	0.65%

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2026 (cont.)

Note 4 - Other income

As at June 30, 2026, 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 (pro rata) invested in a Luxembourg investment fund or any of its sub-funds 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
- 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.

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2026 (cont.)

Note 5 - Taxation (cont.)

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, 2026

The following exchange rates have been used for the presentation of these financial statements:

1 EUR =	1.14330	USD	1 USD =	0.80666	CHF
			1 USD =	6.53796	DKK
			1 USD =	0.87466	EUR
			1 USD =	0.75343	GBP
			1 USD =	162.52497	JPY

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-25	2-Jan-26	7-Jan-26
February	30-Jan-26	2-Feb-26	5-Feb-26
March	27-Feb-26	2-Mar-26	5-Mar-26
April	31-Mar-26	1-Apr-26	8-Apr-26
May	30-Apr-26	4-May-26	7-May-26
June	29-May-26	1-Jun-26	4-Jun-26

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-25	5-Jan-26	8-Jan-26
February	30-Jan-26	2-Feb-26	5-Feb-26
March	27-Feb-26	2-Mar-26	5-Mar-26
April	31-Mar-26	1-Apr-26	8-Apr-26
May	30-Apr-26	5-May-26	11-May-26
June	29-May-26	1-Jun-26	4-Jun-26

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2026 (cont.)

Note 7 - Dividend distribution (cont.)

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-25	5-Jan-26	8-Jan-26
February	30-Jan-26	2-Feb-26	5-Feb-26
March	27-Feb-26	2-Mar-26	5-Mar-26
April	31-Mar-26	1-Apr-26	8-Apr-26
May	30-Apr-26	7-May-26	13-May-26
June	29-May-26	1-Jun-26	4-Jun-26

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-25	2-Jan-26	8-Jan-26
February	30-Jan-26	2-Feb-26	5-Feb-26
March	27-Feb-26	2-Mar-26	5-Mar-26
April	31-Mar-26	1-Apr-26	8-Apr-26
May	30-Apr-26	4-May-26	7-May-26
June	29-May-26	1-Jun-26	4-Jun-26

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-25	5-Jan-26	8-Jan-26
February	30-Jan-26	2-Feb-26	5-Feb-26
March	27-Feb-26	2-Mar-26	5-Mar-26
April	31-Mar-26	1-Apr-26	8-Apr-26
May	30-Apr-26	5-May-26	11-May-26
June	29-May-26	1-Jun-26	4-Jun-26

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-25	5-Jan-26	8-Jan-26
February	30-Jan-26	2-Feb-26	5-Feb-26
March	27-Feb-26	2-Mar-26	5-Mar-26
April	31-Mar-26	1-Apr-26	8-Apr-26
May	30-Apr-26	7-May-26	13-May-26
June	29-May-26	1-Jun-26	4-Jun-26

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2026 (cont.)

Note 7 - Dividend distribution (cont.)

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-25	5-Jan-26	8-Jan-26
February	30-Jan-26	2-Feb-26	5-Feb-26
March	27-Feb-26	2-Mar-26	5-Mar-26
April	31-Mar-26	1-Apr-26	8-Apr-26
May	30-Apr-26	5-May-26	11-May-26
June	29-May-26	1-Jun-26	4-Jun-26

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-25	5-Jan-26	8-Jan-26
February	30-Jan-26	2-Feb-26	5-Feb-26
March	27-Feb-26	2-Mar-26	5-Mar-26
April	31-Mar-26	1-Apr-26	8-Apr-26
May	30-Apr-26	7-May-26	13-May-26
June	29-May-26	1-Jun-26	4-Jun-26

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-25	5-Jan-26	8-Jan-26
February	30-Jan-26	2-Feb-26	5-Feb-26
March	27-Feb-26	2-Mar-26	5-Mar-26
April	31-Mar-26	1-Apr-26	8-Apr-26
May	30-Apr-26	5-May-26	11-May-26
June	29-May-26	1-Jun-26	4-Jun-26

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-25	5-Jan-26	8-Jan-26
February	30-Jan-26	2-Feb-26	5-Feb-26
March	27-Feb-26	2-Mar-26	5-Mar-26
April	31-Mar-26	1-Apr-26	8-Apr-26
May	30-Apr-26	5-May-26	11-May-26
June	29-May-26	1-Jun-26	4-Jun-26

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2026 (cont.)

Note 7 - Dividend distribution (cont.)

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-25	5-Jan-26	8-Jan-26
February	30-Jan-26	2-Feb-26	5-Feb-26
March	27-Feb-26	2-Mar-26	5-Mar-26
April	31-Mar-26	1-Apr-26	8-Apr-26
May	30-Apr-26	5-May-26	11-May-26
June	29-May-26	1-Jun-26	4-Jun-26

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

Month	Record date	Ex-date	Payment date
January	29-Dec-25	2-Jan-26	8-Jan-26
February	30-Jan-26	2-Feb-26	5-Feb-26
March	27-Feb-26	2-Mar-26	5-Mar-26
April	31-Mar-26	1-Apr-26	8-Apr-26
May	30-Apr-26	4-May-26	7-May-26
June	29-May-26	1-Jun-26	4-Jun-26

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-25	5-Jan-26	8-Jan-26
February	30-Jan-26	2-Feb-26	5-Feb-26
March	27-Feb-26	2-Mar-26	5-Mar-26
April	31-Mar-26	1-Apr-26	8-Apr-26
May	30-Apr-26	5-May-26	11-May-26
June	29-May-26	1-Jun-26	4-Jun-26

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-25	2-Jan-26	8-Jan-26
February	30-Jan-26	2-Feb-26	5-Feb-26
March	27-Feb-26	2-Mar-26	5-Mar-26
April	31-Mar-26	1-Apr-26	8-Apr-26
May	30-Apr-26	4-May-26	7-May-26
June	29-May-26	1-Jun-26	4-Jun-26

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2026 (cont.)

Note 7 - Dividend distribution (cont.)

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-25	5-Jan-26	8-Jan-26
February	30-Jan-26	2-Feb-26	5-Feb-26
March	27-Feb-26	2-Mar-26	5-Mar-26
April	31-Mar-26	1-Apr-26	8-Apr-26
May	30-Apr-26	5-May-26	11-May-26
June	29-May-26	1-Jun-26	4-Jun-26

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
January	29-Dec-25	5-Jan-26	8-Jan-26
February	30-Jan-26	2-Feb-26	5-Feb-26
March	27-Feb-26	2-Mar-26	5-Mar-26
April	31-Mar-26	1-Apr-26	8-Apr-26
May	30-Apr-26	5-May-26	11-May-26
June	29-May-26	1-Jun-26	4-Jun-26

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
January	29-Dec-25	2-Jan-26	8-Jan-26
February	30-Jan-26	2-Feb-26	5-Feb-26
March	27-Feb-26	2-Mar-26	5-Mar-26
April	31-Mar-26	1-Apr-26	8-Apr-26
May	30-Apr-26	4-May-26	7-May-26
June	29-May-26	1-Jun-26	4-Jun-26

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
January	29-Dec-25	5-Jan-26	8-Jan-26
February	30-Jan-26	2-Feb-26	5-Feb-26
March	27-Feb-26	2-Mar-26	5-Mar-26
April	31-Mar-26	1-Apr-26	8-Apr-26
May	30-Apr-26	7-May-26	13-May-26
June	29-May-26	1-Jun-26	4-Jun-26

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2026 (cont.)

Note 7 - Dividend distribution (cont.)

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

Month	Record date	Ex-date	Payment date
January	29-Dec-25	2-Jan-26	8-Jan-26
February	30-Jan-26	2-Feb-26	5-Feb-26
March	27-Feb-26	2-Mar-26	5-Mar-26
April	31-Mar-26	1-Apr-26	8-Apr-26
May	30-Apr-26	4-May-26	7-May-26
June	29-May-26	1-Jun-26	4-Jun-26

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

Month	Record date	Ex-date	Payment date
January	29-Dec-25	2-Jan-26	7-Jan-26
February	30-Jan-26	2-Feb-26	5-Feb-26
March	27-Feb-26	2-Mar-26	5-Mar-26
April	31-Mar-26	1-Apr-26	8-Apr-26
May	30-Apr-26	4-May-26	7-May-26
June	29-May-26	1-Jun-26	4-Jun-26

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

Month	Record date	Ex-date	Payment date
January	29-Dec-25	5-Jan-26	8-Jan-26
February	30-Jan-26	2-Feb-26	5-Feb-26
March	27-Feb-26	2-Mar-26	5-Mar-26
April	31-Mar-26	1-Apr-26	8-Apr-26
May	30-Apr-26	7-May-26	13-May-26
June	29-May-26	1-Jun-26	4-Jun-26

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

Month	Record date	Ex-date	Payment date
January	29-Dec-25	5-Jan-26	8-Jan-26
February	30-Jan-26	2-Feb-26	5-Feb-26
March	27-Feb-26	2-Mar-26	5-Mar-26
April	31-Mar-26	1-Apr-26	8-Apr-26
May	30-Apr-26	5-May-26	11-May-26
June	29-May-26	1-Jun-26	4-Jun-26

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2026 (cont.)

Note 7 - Dividend distribution (cont.)

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

Month	Record date	Ex-date	Payment date
January	29-Dec-25	2-Jan-26	7-Jan-26
February	30-Jan-26	2-Feb-26	5-Feb-26
March	27-Feb-26	2-Mar-26	5-Mar-26
April	31-Mar-26	1-Apr-26	8-Apr-26
May	30-Apr-26	4-May-26	7-May-26
June	29-May-26	1-Jun-26	4-Jun-26

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

Month	Record date	Ex-date	Payment date
January	29-Dec-25	5-Jan-26	8-Jan-26
February	30-Jan-26	2-Feb-26	5-Feb-26
March	27-Feb-26	2-Mar-26	5-Mar-26
April	31-Mar-26	1-Apr-26	8-Apr-26
May	30-Apr-26	7-May-26	13-May-26
June	29-May-26	1-Jun-26	4-Jun-26

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

Month	Record date	Ex-date	Payment date
January	29-Dec-25	2-Jan-26	8-Jan-26
February	30-Jan-26	2-Feb-26	5-Feb-26
March	27-Feb-26	2-Mar-26	5-Mar-26
April	31-Mar-26	1-Apr-26	8-Apr-26
May	30-Apr-26	4-May-26	7-May-26
June	29-May-26	1-Jun-26	4-Jun-26

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

Month	Record date	Ex-date	Payment date
January	29-Dec-25	5-Jan-26	8-Jan-26
February	30-Jan-26	2-Feb-26	5-Feb-26
March	27-Feb-26	2-Mar-26	5-Mar-26
April	31-Mar-26	1-Apr-26	8-Apr-26
May	30-Apr-26	7-May-26	13-May-26
June	29-May-26	1-Jun-26	4-Jun-26

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2026 (cont.)

Note 7 - Dividend distribution (cont.)

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

Month	Record date	Ex-date	Payment date
January	29-Dec-25	2-Jan-26	8-Jan-26
February	30-Jan-26	2-Feb-26	5-Feb-26
March	27-Feb-26	2-Mar-26	5-Mar-26
April	31-Mar-26	1-Apr-26	8-Apr-26
May	30-Apr-26	4-May-26	7-May-26
June	29-May-26	1-Jun-26	4-Jun-26

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

Month	Record date	Ex-date	Payment date
January	29-Dec-25	2-Jan-26	8-Jan-26
February	30-Jan-26	2-Feb-26	5-Feb-26
March	27-Feb-26	2-Mar-26	5-Mar-26
April	31-Mar-26	1-Apr-26	8-Apr-26
May	30-Apr-26	4-May-26	7-May-26
June	29-May-26	1-Jun-26	4-Jun-26

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

Month	Record date	Ex-date	Payment date
May	30-Apr-26	4-May-26	7-May-26
June	29-May-26	1-Jun-26	4-Jun-26

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

Month	Record date	Ex-date	Payment date
May	30-Apr-26	5-May-26	11-May-26
June	29-May-26	1-Jun-26	4-Jun-26

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2026 (cont.)

Note 7 - Dividend distribution (cont.)

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	Class I-EUR	EUR	0.4166
SOLYS - AMPLEGEST PRICING POWER TRANSATLANTIC	Class I-EUR	EUR	0.4166
SOLYS - AB GLOBAL DEVELOPED HEALTH CARE	Class I-EUR	EUR	0.4166
SOLYS - ALLEGRO TRANSATLANTIC	Class I-EUR	EUR	0.4166
SOLYS - MISTRAL US	Class I-EUR	EUR	0.4166
SOLYS - BOREAS EUROZONE	Class I-EUR	EUR	0.4166
SOLYS - M&G EQUITY SELECTION	Class I-EUR	EUR	0.4166
SOLYS - LFDE EUROPEAN SOVEREIGN ECONOMY	Class I-EUR	EUR	0.4166
SOLYS - HSBC EURO EQUITY SELECTION	Class I-EUR	EUR	0.4166
SOLYS - AB INTERNATIONAL DISRUPTORS	Class I-EUR	EUR	0.4166
SOLYS - ANDANTE TRANSATLANTIC	Class I-EUR	EUR	0.4166
SOLYS - ALLEGRO WORLD	Class I-EUR	EUR	0.4166
SOLYS - EQUINOX TRANSATLANTIC	Class I-EUR	EUR	0.4166
SOLYS - SOLSTICE TRANSATLANTIC	Class I-EUR	EUR	0.4166
SOLYS - AURION EMERGING ^(a)	Class I-EUR	EUR	0.4166
SOLYS - DNCA EQUITY SELECTION ^(a)	Class I-EUR	EUR	0.4166

(a) Since May 2026

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2026 (cont.)

Note 8 - Swaps

The Company had the following Swap contracts outstanding as at June 30, 2026:

SOLYS - EURO EVOLUTION

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
64 140 345	Sustainable Equity Europe Lyxor Strategy (SGMDTVOL)	EUR	8-Aug-2034	57 010 404
	Basket of securities	EUR	8-Aug-2034	-
				57 010 404

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

SOLYS - EUROPE EVOLUTION

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
50 000 010	Europe Evolution Strategy (SGMDTEOL)	EUR	6-Jul-2034	69 027 291
	Basket of securities	EUR	6-Jul-2034	-
				69 027 291

The counterparty of the Swap contract 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-2035	60 304 179
	Basket of securities	EUR	10-Feb-2035	-
				60 304 179

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

SOLYS - COMPASS TRANSATLANTIC

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
20 000 075	Compass Equity Selection Strat (SGMDTCOM)	EUR	28-Mar-2038	30 400 870
	Basket of securities	EUR	28-Mar-2038	-
				30 400 870

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

SOLYS - QUADRANT EUROPE

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
50 000 011	Quadrant Europe Strategy (SGMDTQAD)	EUR	27-Aug-2035	36 344 458
	Basket of securities	EUR	27-Aug-2035	-
				36 344 458

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

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2026 (cont.)

Note 8 - Swaps (cont.)

SOLYS - LFDE INTERNATIONAL SELECTION

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
19 183 708	International Selection Strategy (SGMDTLIS)	EUR	28-Jan-2037	16 902 150
	Basket of securities	EUR	28-Jan-2037	-
				16 902 150

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

SOLYS - EUROPE HORIZON

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
20 000 012	Europe Horizon Strategy (SGMDTORE)	EUR	7-Sept-2037	23 128 166
	Basket of securities	EUR	7-Sept-2037	-
				23 128 166

The counterparty of the Swap contract 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-2037	28 494 193
	Basket of securities	EUR	30-Jun-2037	-
				28 494 193

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

SOLYS - ZEPHYR EUROPE

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
20 000 057	SGI Evolution Sectorial Select (SGMDTZEP)	EUR	16-Mar-2038	25 474 166
	Basket of securities	EUR	16-Mar-2038	-
				25 474 166

The counterparty of the Swap contract is Société Générale Investment Bank (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-2038	19 233 349
	Basket of securities	EUR	26-Apr-2038	-
				19 233 349

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

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2026 (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-2037	22 699 674
	Basket of securities	EUR	18-Nov-2037	-
				22 699 674

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

SOLYS - ALLEGRO TRANSATLANTIC

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
20 000 000	SGI Allegro Transatlantic Strategy (SGMDTALE)	EUR	8-Aug-2039	21 921 801
	Basket of securities	EUR	8-Aug-2039	-
				21 921 801

The counterparty of the Swap contracts is Société Générale Investment Bank (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-2038	24 591 772
	Basket of securities	EUR	22-Nov-2038	-
				24 591 772

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

SOLYS - PERSPECTIVE TRANSATLANTIC

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
20 000 027	SGI Perspective Transatlantic Strategy (SGMDTPER)	EUR	28-Nov-2038	25 944 946
	Basket of securities	EUR	28-Nov-2038	-
				25 944 946

The counterparty of the Swap contract is Société Générale Investment Bank (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-2038	20 256 673
	Basket of securities	EUR	19-Oct-2038	-
				20 256 673

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2026 (cont.)

Note 8 - Swaps (cont.)

The counterparty of the Swap contract is Société Générale Investment Bank (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-2039	11 315 850
	Basket of securities	EUR	14-Jan-2039	-
				11 315 850

The counterparty of the Swap contract is Société Générale Investment Bank (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-2039	8 752 392
	Basket of securities	EUR	28-Mar-2039	-
				8 752 392

The counterparty of the Swap contract is Société Générale Investment Bank (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-2039	16 892 090
	Basket of securities	EUR	18-Apr-2039	-
				16 892 090

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

SOLYS - SG29 MAS FUNDS - STEP PREMIUM

Notional	Underlying	Currency	Maturity	Market Value (expressed in USD)
66 506 823	SGI STEP Basket Index (SGMDSTPB)	USD	13-Oct-2026	1 531 419
64 400 000	Fund in	USD	13-Oct-2026	553 840
	Basket of securities	USD	13-Oct-2026	606 561
				2 691 820

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

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2026 (cont.)

Note 8 - Swaps (cont.)

SOLYS - MISTRAL US

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
20 000 075	SGI Mistral US Strategy (SGMDTMIS)	EUR	16-Jan-2040	29 735 571
	Basket of securities	EUR	16-Jan-2040	-
				29 735 571

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

SOLYS - BOREAS EUROZONE

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
20 000 000	SGI Boreas Eurozone Strategy (SGMDT7E)	EUR	23-Jan-2040	42 281 699
	Basket of securities	EUR	23-Jan-2040	-
				42 281 699

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

SOLYS - M&G EQUITY SELECTION

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
20 000 042	SGI M&G Equity Selection Strategy (SGMDTMG)	EUR	6-Feb-2040	18 322 685
	Basket of securities	EUR	6-Feb-2040	-
				18 322 685

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

SOLYS - 29 HAUSSMANN SERENITY PEA

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
131 000 473	Euro short-term rate (€STR)	EUR	19-Mar-2027	(2 365 663)
131 500 003	Fund in	EUR	19-Mar-2027	9 229
	Basket of securities	EUR	19-Mar-2027	-
				(2 356 434)

The counterparty of the Swap contract is Morgan Stanley Europe SE (DE).

SOLYS - SG29 MAS FUNDS - RATES VOLATILITY

Notional	Underlying	Currency	Maturity	Market Value (expressed in USD)
12 020 183	SGI Rates Volatility Index (SGLMVREU)	USD	8-Apr-2027	(128 410)
10 650 000	Fund in	USD	8-Apr-2027	93 720
	Basket of securities	USD	8-Apr-2027	229 138
				194 448

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

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2026 (cont.)

Note 8 - Swaps (cont.)

SOLYS - LFDE EUROPEAN SOVEREIGN ECONOMY

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
10 000 056	SGI European Sovereign Economy Strategy (SGMDTESE)	EUR	8-Jul-2040	11 632 923
	Basket of securities	EUR	8-Jul-2040	-
				11 632 923

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

SOLYS - HSBC EURO EQUITY SELECTION

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
20 000 000	SGI HSBC Equity Selection Strategy (SGMDTHSE)	EUR	17-Jul-2040	23 894 076
	Basket of securities	EUR	17-Jul-2040	-
				23 894 076

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

SOLYS - SG29 MAS FUNDS - LOIM TAIL RISK

Notional	Underlying	Currency	Maturity	Market Value (expressed in USD)
10 028 674	SGI LOIM TAIL Index (SGLMTAIL)	USD	16-Sep-2027	5 202
8 000 000	Fund in	USD	16-Sep-2027	13 600
	Basket of securities	USD	16-Sep-2027	8 223
				27 025

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

SOLYS - AB INTERNATIONAL DISRUPTORS

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
10 000 080	SGI AB International Disruptors Strategy (SGMDTAB2)	EUR	18-Sep-2040	12 376 612
	Basket of securities	EUR	18-Sep-2040	-
				12 376 612

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

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2026 (cont.)

Note 8 - Swaps (cont.)

SOLYS - ANDANTE TRANSATLANTIC

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
10 000 080	SGI ANDANTE TRANSATLANTIC Strategy (SGMDTANT)	EUR	7-Oct-2040	10 925 848
	Basket of securities	EUR	7-Oct-2040	-
				10 925 848

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

SOLYS - ALLEGRO WORLD

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
10 000 006	SGI ALLEGRO WORLD Strategy (SGMDTGAL)	EUR	9-Oct-2040	11 558 124
	Basket of securities	EUR	9-Oct-2040	-
				11 558 124

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

SOLYS - EQUINOX TRANSATLANTIC

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
10 000 000	SGI Equinox Transatlantic Strategy (SGMDTNOX)	EUR	13-Nov-2040	11 296 288
	Basket of securities	EUR	13-Nov-2040	-
				11 296 288

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

SOLYS - SOLSTICE TRANSATLANTIC

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
10 000 080	SGI Solstice Transatlantic Strategy (SGMDTSOX)	EUR	20-Nov-2040	11 542 037
	Basket of securities	EUR	20-Nov-2040	-
				11 542 037

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

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2026 (cont.)

Note 8 - Swaps (cont.)

SOLYS - SOLYS - AURION EMERGING

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
10 000 032	SGI Aurion Emerging Strategy (SGMDAUEM)	EUR	16-Apr-2041	8 801 317
	Basket of securities	EUR	16-Apr-2041	-
				8 801 317

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

SOLYS - CROSS ASSET DEFENSIVE FUND

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
85 533 141	SGI Cross Asset Definitive Index (SGMDXADF)	EUR	20-Apr-2028	(1 044 872)
78 000 000	Fund in	EUR	20-Apr-2028	351 000
	Basket of securities	EUR	20-Apr-2028	489 279
				(204 593)

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

SOLYS - DNCA EQUITY SELECTION

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
10 000 146	SGI DNCA Equity Selection (SGMDTDES)	EUR	30-Apr-2041	10 431 832
	Basket of securities	EUR	30-Apr-2041	-
				10 431 832

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

SOLYS - SIROCCO EUROPE

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
10 000 000	SGI SIROCCO EUROPE (SGMDTSRO)	EUR	11-Jun-2041	10 053 701
	Basket of securities	EUR	11-Jun-2041	-
				10 053 701

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

SOLYS - CIERZO TRANSATLANTIC

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
10 000 000	SGI CIERZO Transatlantic (SGMDECZO)	EUR	18-Jun-2041	10 019 185
	Basket of securities	EUR	18-Jun-2041	-
				10 019 185

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

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2026 (cont.)

Note 9 - Collateral

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

As at June 30, 2026, 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 0.75% 25/12/2028	A+u	EUR	7 046 867
Bond	French Republic	OAT 1.50% 25/05/2050	A+u	EUR	3 034 308
Bond	French Republic	OAT 2.50% 25/05/2030	A+u	EUR	7 505 531
Bond	French Republic	OAT 4.50% 25/04/2041	A+u	EUR	4 164 230
Bond	French Republic	OAT 0.75% 25/05/2052	A+u	EUR	1 408 602
Bond	French Republic	OAT 1.25% 25/05/2036	A+u	EUR	10 196 658
Bond	French Republic	OAT 0.00% 25/11/2030	A+u	EUR	1 610 647
Bond	French Republic	OAT 0.75% 25/05/2028	A+u	EUR	1 404 472
Bond	French Republic	OAT 2.50% 24/09/2027	A+u	EUR	3 505 889
Bond	French Republic	OAT 2.50% 25/05/2043	A+u	EUR	10 665 088
Bond	French Republic	OAT 1.25% 25/05/2038	A+u	EUR	767 217
Bond	French Republic	OAT 2.40% 24/09/2028	A+u	EUR	5 401 837
Bond	French Republic	OAT 0.00% 25/05/2032	A+u	EUR	2 155 557
					58 866 903

**Source: Standard & Poor's*

SOLYS - EUROPE EVOLUTION

Instrument Type	Issuer Name	Security Name	Rating*	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	French Republic	OAT 1.50% 25/05/2050	A+u	EUR	819 310
Bond	French Republic	OAT 2.50% 25/05/2030	A+u	EUR	4 825 971
Bond	French Republic	OAT 2.75% 25/10/2027	A+u	EUR	2 416 040
Bond	French Republic	OAT 4.50% 25/04/2041	A+u	EUR	9 404 502
Bond	French Republic	OAT 0.75% 25/05/2052	A+u	EUR	6 356 538
Bond	French Republic	OAT 1.25% 25/05/2036	A+u	EUR	10 184 559
Bond	French Republic	OAT 0.00% 25/11/2030	A+u	EUR	2 043 502
Bond	French Republic	OAT 0.75% 25/05/2028	A+u	EUR	992 584
Bond	French Republic	OAT 2.50% 24/09/2027	A+u	EUR	8 591 026
Bond	French Republic	OAT 2.50% 25/05/2043	A+u	EUR	11 746 058
Bond	French Republic	OAT 1.25% 25/05/2038	A+u	EUR	2 276 634
Bond	French Republic	OAT 0.00% 25/05/2032	A+u	EUR	2 685 680
Bond	French Republic	OAT 2.75% 25/02/2029	A+u	EUR	8 779 878
					71 122 282

**Source: Standard & Poor's*

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2026 (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 1.50% 25/05/2050	A+u	EUR	1 735 559
Bond	French Republic	OAT 2.00% 25/05/2048	A+u	EUR	2 191 463
Bond	French Republic	OAT 2.50% 25/05/2030	A+u	EUR	2 823 707
Bond	French Republic	OAT 2.75% 25/10/2027	A+u	EUR	1 974 485
Bond	French Republic	OAT 4.50% 25/04/2041	A+u	EUR	6 995 864
Bond	French Republic	OAT 4.75% 25/04/2035	A+u	EUR	1 323 826
Bond	French Republic	OAT 0.75% 25/05/2052	A+u	EUR	6 979 264
Bond	French Republic	OAT 1.25% 25/05/2036	A+u	EUR	7 326 882
Bond	French Republic	OAT 0.75% 25/05/2028	A+u	EUR	2 740 457
Bond	French Republic	OAT 2.50% 24/09/2027	A+u	EUR	10 692 363
Bond	French Republic	OAT 2.50% 25/05/2043	A+u	EUR	10 572 987
Bond	French Republic	OAT 0.50% 25/05/2029	A+u	EUR	523 426
Bond	French Republic	OAT 0.00% 25/05/2032	A+u	EUR	813 969
Bond	French Republic	OAT 2.75% 25/02/2029	A+u	EUR	6 074 607
					62 768 859

**Source: Standard & Poor's*

SOLYS - COMPASS TRANSATLANTIC

Instrument Type	Issuer Name	Security Name	Rating*	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	French Republic	OAT 1.50% 25/05/2050	A+u	EUR	596 817
Bond	French Republic	OAT 2.00% 25/05/2048	A+u	EUR	2 335 790
Bond	French Republic	OAT 4.50% 25/04/2041	A+u	EUR	2 683 214
Bond	French Republic	OAT 0.75% 25/05/2052	A+u	EUR	2 228 800
Bond	French Republic	OAT 1.25% 25/05/2036	A+u	EUR	4 679 719
Bond	French Republic	OAT 0.75% 25/05/2053	A+u	EUR	2 542 085
Bond	French Republic	OAT 0.00% 25/11/2030	A+u	EUR	557 159
Bond	French Republic	OAT 0.75% 25/05/2028	A+u	EUR	2 595 766
Bond	French Republic	OAT 2.50% 24/09/2027	A+u	EUR	4 661 874
Bond	French Republic	OAT 2.50% 25/05/2043	A+u	EUR	3 290 577
Bond	French Republic	OAT 0.50% 25/05/2029	A+u	EUR	2 766 280
Bond	French Republic	OAT 1.25% 25/05/2038	A+u	EUR	1 284 255
Bond	French Republic	OAT 3.00% 25/11/2034	A+u	EUR	1 878 736
					32 101 072

**Source: Standard & Poor's*

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2026 (cont.)

Note 9 - Collateral (cont.)

SOLYS - QUADRANT EUROPE

Instrument Type	Issuer Name	Security Name	Rating*	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	French Republic	OAT 2.00% 25/05/2048	A+u	EUR	591 607
Bond	French Republic	OAT 2.50% 25/05/2030	A+u	EUR	1 514 534
Bond	French Republic	OAT 4.50% 25/04/2041	A+u	EUR	5 572 096
Bond	French Republic	OAT 0.75% 25/05/2052	A+u	EUR	2 346 035
Bond	French Republic	OAT 1.25% 25/05/2036	A+u	EUR	5 639 537
Bond	French Republic	OAT 0.75% 25/05/2053	A+u	EUR	2 472 539
Bond	French Republic	OAT 0.00% 25/11/2030	A+u	EUR	2 091 637
Bond	French Republic	OAT 0.75% 25/05/2028	A+u	EUR	551 757
Bond	French Republic	OAT 2.50% 24/09/2027	A+u	EUR	7 277 315
Bond	French Republic	OAT 2.50% 25/05/2043	A+u	EUR	5 199 644
Bond	French Republic	OAT 1.25% 25/05/2038	A+u	EUR	1 182 667
Bond	French Republic	OAT 2.75% 25/02/2029	A+u	EUR	3 564 356
					38 003 724

*Source: Standard & Poor's

SOLYS - LFDE INTERNATIONAL SELECTION

Instrument Type	Issuer Name	Security Name	Rating*	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	French Republic	OAT 2.00% 25/05/2048	A+u	EUR	614 073
Bond	French Republic	OAT 1.25% 25/05/2036	A+u	EUR	554 920
Bond	French Republic	OAT 0.75% 25/05/2053	A+u	EUR	2 023 733
Bond	French Republic	OAT 0.75% 25/05/2028	A+u	EUR	496 774
Bond	French Republic	OAT 2.50% 24/09/2027	A+u	EUR	4 291 520
Bond	French Republic	OAT 2.50% 25/05/2043	A+u	EUR	4 889 411
Bond	French Republic	OAT 0.50% 25/05/2029	A+u	EUR	2 058 060
Bond	French Republic	OAT 2.40% 24/09/2028	A+u	EUR	2 061 201
					16 989 692

*Source: Standard & Poor's

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2026 (cont.)

Note 9 - Collateral (cont.)

SOLYS - EUROPE HORIZON

Instrument Type	Issuer Name	Security Name	Rating*	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	French Republic	OAT 1.75% 25/06/2039	A+u	EUR	737 813
Bond	French Republic	OAT 2.75% 25/10/2027	A+u	EUR	552 696
Bond	French Republic	OAT 0.75% 25/05/2052	A+u	EUR	839 366
Bond	French Republic	OAT 1.25% 25/05/2036	A+u	EUR	3 224 667
Bond	French Republic	OAT 0.75% 25/05/2053	A+u	EUR	756 794
Bond	French Republic	OAT 0.00% 25/11/2030	A+u	EUR	3 486 649
Bond	French Republic	OAT 0.75% 25/05/2028	A+u	EUR	3 472 596
Bond	French Republic	OAT 2.50% 24/09/2027	A+u	EUR	3 756 452
Bond	French Republic	OAT 2.50% 25/05/2043	A+u	EUR	4 340 039
Bond	French Republic	OAT 2.40% 24/09/2029	A+u	EUR	2 824 835
					23 991 907

**Source: Standard & Poor's*

SOLYS - GLOBAL HORIZON

Instrument Type	Issuer Name	Security Name	Rating*	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	French Republic	OAT 1.50% 25/05/2050	A+u	EUR	519 733
Bond	French Republic	OAT 1.75% 25/06/2039	A+u	EUR	2 818 176
Bond	French Republic	OAT 2.00% 25/05/2048	A+u	EUR	1 621 642
Bond	French Republic	OAT 4.50% 25/04/2041	A+u	EUR	3 275 833
Bond	French Republic	OAT 1.25% 25/05/2036	A+u	EUR	3 033 510
Bond	French Republic	OAT 0.75% 25/05/2053	A+u	EUR	665 218
Bond	French Republic	OAT 0.75% 25/05/2028	A+u	EUR	3 461 985
Bond	French Republic	OAT 2.50% 24/09/2027	A+u	EUR	5 239 867
Bond	French Republic	OAT 2.50% 25/05/2043	A+u	EUR	5 412 122
Bond	French Republic	OAT 2.40% 24/09/2029	A+u	EUR	3 530 303
					29 578 389

**Source: Standard & Poor's*

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2026 (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 1.50% 25/05/2050	A+u	EUR	2 118 643
Bond	French Republic	OAT 1.75% 25/06/2039	A+u	EUR	659 071
Bond	French Republic	OAT 2.50% 25/05/2030	A+u	EUR	2 100 008
Bond	French Republic	OAT 2.75% 25/10/2027	A+u	EUR	2 099 642
Bond	French Republic	OAT 4.50% 25/04/2041	A+u	EUR	3 090 308
Bond	French Republic	OAT 0.75% 25/05/2052	A+u	EUR	1 035 946
Bond	French Republic	OAT 1.25% 25/05/2036	A+u	EUR	2 148 702
Bond	French Republic	OAT 0.75% 25/05/2053	A+u	EUR	1 180 979
Bond	French Republic	OAT 0.75% 25/05/2028	A+u	EUR	1 870 379
Bond	French Republic	OAT 2.50% 24/09/2027	A+u	EUR	3 792 390
Bond	French Republic	OAT 2.50% 25/05/2043	A+u	EUR	2 840 576
Bond	French Republic	OAT 1.25% 25/05/2038	A+u	EUR	990 105
Bond	French Republic	OAT 2.40% 24/09/2029	A+u	EUR	2 405 902
<i>*Source: Standard & Poor's</i>					26 332 651

SOLYS - CARMIGNAC EQUITY SELECTION

Instrument Type	Issuer Name	Security Name	Rating*	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	French Republic	OAT 2.00% 25/05/2048	A+u	EUR	549 398
Bond	French Republic	OAT 2.75% 25/10/2027	A+u	EUR	1 129 421
Bond	French Republic	OAT 4.50% 25/04/2041	A+u	EUR	690 151
Bond	French Republic	OAT 0.75% 25/05/2052	A+u	EUR	1 730 440
Bond	French Republic	OAT 1.25% 25/05/2036	A+u	EUR	2 653 615
Bond	French Republic	OAT 0.75% 25/05/2053	A+u	EUR	1 224 607
Bond	French Republic	OAT 0.75% 25/05/2028	A+u	EUR	1 961 052
Bond	French Republic	OAT 2.50% 24/09/2027	A+u	EUR	2 295 000
Bond	French Republic	OAT 2.50% 25/05/2043	A+u	EUR	2 570 738
Bond	French Republic	OAT 0.00% 25/05/2032	A+u	EUR	767 218
Bond	French Republic	OAT 2.40% 24/09/2029	A+u	EUR	3 565 872
<i>*Source: Standard & Poor's</i>					19 137 512

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2026 (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 2.50% 25/05/2030	A+u	EUR	538 084
Bond	French Republic	OAT 2.75% 25/10/2027	A+u	EUR	2 385 001
Bond	French Republic	OAT 4.50% 25/04/2041	A+u	EUR	2 001 544
Bond	French Republic	OAT 0.75% 25/05/2052	A+u	EUR	2 069 218
Bond	French Republic	OAT 1.25% 25/05/2036	A+u	EUR	2 222 907
Bond	French Republic	OAT 0.75% 25/05/2053	A+u	EUR	2 090 254
Bond	French Republic	OAT 0.75% 25/05/2028	A+u	EUR	2 582 261
Bond	French Republic	OAT 2.50% 24/09/2027	A+u	EUR	5 158 009
Bond	French Republic	OAT 2.50% 25/05/2043	A+u	EUR	2 988 422
Bond	French Republic	OAT 0.50% 25/05/2029	A+u	EUR	581 585
Bond	French Republic	OAT 1.25% 25/05/2038	A+u	EUR	623 933
					23 241 218

**Source: Standard & Poor's*

SOLYS - ALLEGRO TRANSATLANTIC

Instrument Type	Issuer Name	Security Name	Rating*	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	French Republic	OAT 2.50% 25/05/2030	A+u	EUR	855 010
Bond	French Republic	OAT 4.50% 25/04/2041	A+u	EUR	778 143
Bond	French Republic	OAT 0.75% 25/05/2052	A+u	EUR	1 366 254
Bond	French Republic	OAT 1.25% 25/05/2036	A+u	EUR	2 880 261
Bond	French Republic	OAT 0.75% 25/05/2053	A+u	EUR	1 781 403
Bond	French Republic	OAT 0.75% 25/05/2028	A+u	EUR	2 673 899
Bond	French Republic	OAT 2.50% 24/09/2027	A+u	EUR	5 102 107
Bond	French Republic	OAT 2.50% 25/05/2043	A+u	EUR	5 147 939
Bond	French Republic	OAT 2.40% 24/09/2028	A+u	EUR	655 611
Bond	French Republic	OAT 2.75% 25/02/2029	A+u	EUR	1 009 101
					22 249 728

**Source: Standard & Poor's*

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2026 (cont.)

Note 9 - Collateral (cont.)

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% 25/05/2050	A+u	EUR	634 191
Bond	French Republic	OAT 2.00% 25/05/2048	A+u	EUR	1 643 427
Bond	French Republic	OAT 2.50% 25/05/2030	A+u	EUR	1 323 983
Bond	French Republic	OAT 0.75% 25/05/2052	A+u	EUR	549 622
Bond	French Republic	OAT 1.25% 25/05/2036	A+u	EUR	3 591 656
Bond	French Republic	OAT 0.75% 25/05/2028	A+u	EUR	2 822 449
Bond	French Republic	OAT 2.50% 24/09/2027	A+u	EUR	3 333 190
Bond	French Republic	OAT 2.50% 25/05/2043	A+u	EUR	5 896 054
Bond	French Republic	OAT 1.25% 25/05/2038	A+u	EUR	2 450 244
Bond	French Republic	OAT 2.40% 24/09/2028	A+u	EUR	2 716 812
Bond	French Republic	OAT 0.00% 25/05/2032	A+u	EUR	556 003
					25 517 631

*Source: Standard & Poor's

SOLYS - PERSPECTIVE 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	A+u	EUR	1 279 558
Bond	French Republic	OAT 2.00% 25/05/2048	A+u	EUR	2 003 565
Bond	French Republic	OAT 2.50% 25/05/2030	A+u	EUR	1 921 305
Bond	French Republic	OAT 2.75% 25/10/2027	A+u	EUR	539 679
Bond	French Republic	OAT 4.50% 25/04/2041	A+u	EUR	2 646 109
Bond	French Republic	OAT 1.25% 25/05/2036	A+u	EUR	3 302 098
Bond	French Republic	OAT 0.75% 25/05/2053	A+u	EUR	1 957 643
Bond	French Republic	OAT 0.75% 25/05/2028	A+u	EUR	2 200 275
Bond	French Republic	OAT 2.50% 24/09/2027	A+u	EUR	2 259 062
Bond	French Republic	OAT 2.50% 25/05/2043	A+u	EUR	4 728 639
Bond	French Republic	OAT 1.25% 25/05/2038	A+u	EUR	675 485
Bond	French Republic	OAT 2.40% 24/09/2028	A+u	EUR	2 953 230
					26 466 648

*Source: Standard & Poor's

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2026 (cont.)

Note 9 - Collateral (cont.)

SOLYS - SGPB PREMIUM SELECTION EUROPE

Instrument Type	Issuer Name	Security Name	Rating*	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	French Republic	OAT 2.00% 25/05/2048	A+u	EUR	518 081
Bond	French Republic	OAT 2.50% 25/05/2030	A+u	EUR	533 147
Bond	French Republic	OAT 4.50% 25/04/2041	A+u	EUR	2 020 627
Bond	French Republic	OAT 0.75% 25/05/2052	A+u	EUR	2 228 800
Bond	French Republic	OAT 1.25% 25/05/2036	A+u	EUR	2 545 535
Bond	French Republic	OAT 0.75% 25/05/2053	A+u	EUR	2 087 231
Bond	French Republic	OAT 0.75% 25/05/2028	A+u	EUR	1 784 529
Bond	French Republic	OAT 2.50% 24/09/2027	A+u	EUR	3 619 691
Bond	French Republic	OAT 2.50% 25/05/2043	A+u	EUR	2 245 962
Bond	French Republic	OAT 0.50% 25/05/2029	A+u	EUR	549 691
Bond	French Republic	OAT 2.40% 24/09/2028	A+u	EUR	2 393 974
					20 527 268

*Source: Standard & Poor's

SOLYS - ELEVA EUROPEAN OPTIMA

Instrument Type	Issuer Name	Security Name	Rating*	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	French Republic	OAT 1.75% 25/06/2039	A+u	EUR	607 888
Bond	French Republic	OAT 1.25% 25/05/2036	A+u	EUR	1 330 034
Bond	French Republic	OAT 0.00% 25/11/2030	A+u	EUR	1 005 001
Bond	French Republic	OAT 0.75% 25/05/2028	A+u	EUR	1 522 155
Bond	French Republic	OAT 2.50% 24/09/2027	A+u	EUR	1 592 225
Bond	French Republic	OAT 2.50% 25/05/2043	A+u	EUR	1 872 712
Bond	French Republic	OAT 2.40% 24/09/2028	A+u	EUR	1 422 477
Bond	French Republic	OAT 0.00% 25/05/2032	A+u	EUR	539 307
Bond	French Republic	OAT 2.40% 24/09/2029	A+u	EUR	1 161 947
					11 053 746

*Source: Standard & Poor's

SOLYS - AMPLEGEST PRICING POWER TRANSATLANTIC

Instrument Type	Issuer Name	Security Name	Rating*	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	French Republic	OAT 2.50% 25/05/2030	A+u	EUR	512 414
Bond	French Republic	OAT 0.75% 25/05/2053	A+u	EUR	1 295 880
Bond	French Republic	OAT 0.00% 25/11/2030	A+u	EUR	965 330
Bond	French Republic	OAT 0.75% 25/05/2028	A+u	EUR	1 157 532
Bond	French Republic	OAT 2.50% 24/09/2027	A+u	EUR	2 517 612
Bond	French Republic	OAT 2.50% 25/05/2043	A+u	EUR	1 593 987
Bond	French Republic	OAT 1.25% 25/05/2038	A+u	EUR	583 752
					8 626 507

*Source: Standard & Poor's

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2026 (cont.)

Note 9 - Collateral (cont.)

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 1.50% 25/05/2050	A+u	EUR	683 245
Bond	French Republic	OAT 1.75% 25/06/2039	A+u	EUR	2 003 196
Bond	French Republic	OAT 2.00% 25/05/2048	A+u	EUR	2 042 370
Bond	French Republic	OAT 4.50% 25/04/2041	A+u	EUR	2 011 086
Bond	French Republic	OAT 1.25% 25/05/2036	A+u	EUR	1 734 932
Bond	French Republic	OAT 0.75% 25/05/2053	A+u	EUR	515 328
Bond	French Republic	OAT 0.75% 25/05/2028	A+u	EUR	1 421 835
Bond	French Republic	OAT 2.50% 24/09/2027	A+u	EUR	1 071 133
Bond	French Republic	OAT 2.50% 25/05/2043	A+u	EUR	1 661 850
Bond	French Republic	OAT 0.50% 25/05/2029	A+u	EUR	1 474 599
Bond	French Republic	OAT 1.25% 25/05/2038	A+u	EUR	1 894 542
Bond	French Republic	OAT 2.40% 24/09/2028	A+u	EUR	812 560
					17 326 676

*Source: Standard & Poor's

SOLYS - SG29 MAS FUNDS - STEP PREMIUM

Instrument Type	Security Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	USA 1.625% 15/05/2031	USD	800 002
Bond	USA 3.000% 15/08/2048	USD	749 229
Equity	CRANSWICK	USD	79 642
Equity	BP PLC	USD	360 830
Equity	ASTRAZENECA PLC	USD	1 985 030
Equity	PRINCES GROUP PLC	USD	67 638
			4 042 371

*Source: Standard & Poor's

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2026 (cont.)

Note 9 - Collateral (cont.)

SOLYS - MISTRAL US

Instrument Type	Issuer Name	Security Name	Rating*	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	French Republic	OAT 0.75% 25/12/2028	A+u	EUR	551 909
Bond	French Republic	OAT 2.00% 25/05/2048	A+u	EUR	1 945 017
Bond	French Republic	OAT 2.50% 25/05/2030	A+u	EUR	424 543
Bond	French Republic	OAT 0.75% 25/05/2052	A+u	EUR	2 000 571
Bond	French Republic	OAT 1.25% 25/05/2036	A+u	EUR	4 295 792
Bond	French Republic	OAT 0.75% 25/05/2053	A+u	EUR	1 987 016
Bond	French Republic	OAT 0.00% 25/11/2030	A+u	EUR	1 721 726
Bond	French Republic	OAT 0.75% 25/05/2028	A+u	EUR	2 977 751
Bond	French Republic	OAT 2.50% 24/09/2027	A+u	EUR	3 073 643
Bond	French Republic	OAT 2.50% 25/05/2043	A+u	EUR	5 293 361
Bond	French Republic	OAT 0.50% 25/05/2029	A+u	EUR	1 706 295
Bond	French Republic	OAT 1.25% 25/05/2038	A+u	EUR	1 520 031
Bond	French Republic	OAT 2.40% 24/09/2028	A+u	EUR	2 038 354
Bond	French Republic	OAT 0.00% 25/05/2032	A+u	EUR	561 012
					30 097 021

*Source: Standard & Poor's

SOLYS - BOREAS EUROZONE

Instrument Type	Issuer Name	Security Name	Rating*	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	French Republic	OAT 2.00% 25/05/2048	A+u	EUR	682 152
Bond	French Republic	OAT 2.50% 25/05/2030	A+u	EUR	3 018 207
Bond	French Republic	OAT 2.75% 25/10/2027	A+u	EUR	1 453 830
Bond	French Republic	OAT 4.50% 25/04/2041	A+u	EUR	5 380 211
Bond	French Republic	OAT 0.75% 25/05/2052	A+u	EUR	905 339
Bond	French Republic	OAT 1.25% 25/05/2036	A+u	EUR	3 989 295
Bond	French Republic	OAT 0.00% 25/11/2030	A+u	EUR	591 540
Bond	French Republic	OAT 0.75% 25/05/2028	A+u	EUR	3 351 055
Bond	French Republic	OAT 2.50% 24/09/2027	A+u	EUR	6 681 354
Bond	French Republic	OAT 2.50% 25/05/2043	A+u	EUR	6 710 417
Bond	French Republic	OAT 0.50% 25/05/2029	A+u	EUR	3 676 179
Bond	French Republic	OAT 1.25% 25/05/2038	A+u	EUR	3 390 313
Bond	French Republic	OAT 0.00% 25/05/2032	A+u	EUR	3 445 385
					43 275 277

*Source: Standard & Poor's

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2026 (cont.)

Note 9 - Collateral (cont.)

SOLYS - M&G EQUITY SELECTION

Instrument Type	Issuer Name	Security Name	Rating*	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	French Republic	OAT 4.50% 25/04/2041	A+u	EUR	2 071 514
Bond	French Republic	OAT 1.25% 25/05/2036	A+u	EUR	2 624 579
Bond	French Republic	OAT 0.00% 25/11/2030	A+u	EUR	2 736 424
Bond	French Republic	OAT 0.75% 25/05/2028	A+u	EUR	2 587 084
Bond	French Republic	OAT 2.50% 24/09/2027	A+u	EUR	2 575 511
Bond	French Republic	OAT 2.50% 25/05/2043	A+u	EUR	4 196 233
Bond	French Republic	OAT 1.25% 25/05/2038	A+u	EUR	958 264
Bond	French Republic	OAT 0.00% 25/05/2032	A+u	EUR	550 994
					18 300 603

*Source: Standard & Poor's

SOLYS - SG29 MAS FUNDS - RATES VOLATILITY

Instrument Type	Security Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	USA 1.625% 15/05/2031	USD	74 419
Equity	SIEMENS ENERGY AG	USD	44 167
Equity	ASTRAZENECA PLC	USD	247 965
Equity	PRINCES GROUP PLC	USD	73 123
Equity	OXFORD INSTRUMENTS	USD	44 824
			484 498

SOLYS - LFDE EUROPEAN SOVEREIGN ECONOMY

Instrument Type	Issuer Name	Security Name	Rating*	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	French Republic	OAT 2.50% 25/05/2030	A+u	EUR	533 147
Bond	French Republic	OAT 4.50% 25/04/2041	A+u	EUR	2 025 928
Bond	French Republic	OAT 1.25% 25/05/2036	A+u	EUR	2 752 823
Bond	French Republic	OAT 0.00% 25/11/2030	A+u	EUR	1 752 581
Bond	French Republic	OAT 2.50% 24/09/2027	A+u	EUR	2 578 506
Bond	French Republic	OAT 2.50% 25/05/2043	A+u	EUR	2 189 409
					11 832 394

*Source: Standard & Poor's

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2026 (cont.)

Note 9 - Collateral (cont.)

SOLYS - HSBC EURO EQUITY SELECTION

Instrument Type	Issuer Name	Security Name	Rating*	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	French Republic	OAT 2.00% 25/05/2048	A+u	EUR	344 480
Bond	French Republic	OAT 2.50% 25/05/2030	A+u	EUR	1 924 267
Bond	French Republic	OAT 4.50% 25/04/2041	A+u	EUR	3 505 883
Bond	French Republic	OAT 1.25% 25/05/2036	A+u	EUR	1 104 194
Bond	French Republic	OAT 2.50% 24/09/2027	A+u	EUR	6 462 735
Bond	French Republic	OAT 2.50% 25/05/2043	A+u	EUR	5 025 946
Bond	French Republic	OAT 0.50% 25/05/2029	A+u	EUR	4 152 703
Bond	French Republic	OAT 1.25% 25/05/2038	A+u	EUR	451 081
Bond	French Republic	OAT 0.00% 25/05/2032	A+u	EUR	1 096 145
Bond	French Republic	OAT 2.40% 24/09/2029	A+u	EUR	303 331
					24 370 765

**Source: Standard & Poor's*

SOLYS - SG29 MAS FUNDS - LOIM TAIL RISK

Instrument Type	Security Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	SIEMENS ENERGY AG	USD	90 230
Equity	ASTRAZENECA PLC	USD	168 990
Equity	PRINCES GROUP PLC	USD	8 468
Equity	OXFORD INSTRUMENTS	USD	44 622
			312 310

SOLYS - AB INTERNATIONAL DISRUPTORS

Instrument Type	Issuer Name	Security Name	Rating*	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	French Republic	OAT 2.50% 25/05/2030	A+u	EUR	1 036 676
Bond	French Republic	OAT 1.25% 25/05/2036	A+u	EUR	1 332 454
Bond	French Republic	OAT 0.75% 25/05/2028	A+u	EUR	823 777
Bond	French Republic	OAT 2.50% 24/09/2027	A+u	EUR	1 910 670
Bond	French Republic	OAT 2.50% 25/05/2043	A+u	EUR	2 289 589
Bond	French Republic	OAT 0.50% 25/05/2029	A+u	EUR	1 677 216
Bond	French Republic	OAT 1.25% 25/05/2038	A+u	EUR	1 528 370
Bond	French Republic	OAT 0.00% 25/05/2032	A+u	EUR	1 766 521
					12 365 273

**Source: Standard & Poor's*

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2026 (cont.)

Note 9 - Collateral (cont.)

SOLYS - ANDANTE TRANSATLANTIC

Instrument Type	Issuer Name	Security Name	Rating*	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	French Republic	OAT 2.50% 25/05/2030	A+u	EUR	2 343 874
Bond	French Republic	OAT 4.50% 25/04/2041	A+u	EUR	2 373 653
Bond	French Republic	OAT 0.75% 25/05/2052	A+u	EUR	891 520
Bond	French Republic	OAT 1.25% 25/05/2036	A+u	EUR	1 613 140
Bond	French Republic	OAT 0.00% 25/11/2030	A+u	EUR	1 585 962
Bond	French Republic	OAT 2.50% 25/05/2043	A+u	EUR	602 693
Bond	French Republic	OAT 0.50% 25/05/2029	A+u	EUR	1 505 554
Bond	French Republic	OAT 1.25% 25/05/2038	A+u	EUR	300 974
					11 217 370

**Source: Standard & Poor's*

SOLYS - ALLEGRO WORLD

Instrument Type	Issuer Name	Security Name	Rating*	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	French Republic	OAT 2.00% 25/05/2048	A+u	EUR	484 722
Bond	French Republic	OAT 2.50% 25/05/2030	A+u	EUR	1 601 417
Bond	French Republic	OAT 4.50% 25/04/2041	A+u	EUR	1 705 765
Bond	French Republic	OAT 4.75% 25/04/2035	A+u	EUR	1 672 605
Bond	French Republic	OAT 0.75% 25/05/2052	A+u	EUR	1 772 788
Bond	French Republic	OAT 1.25% 25/05/2036	A+u	EUR	1 993 841
Bond	French Republic	OAT 0.00% 25/11/2030	A+u	EUR	1 386 725
Bond	French Republic	OAT 2.50% 24/09/2027	A+u	EUR	344 400
Bond	French Republic	OAT 2.50% 25/05/2043	A+u	EUR	857 990
					11 820 253

**Source: Standard & Poor's*

SOLYS - EQUINOX TRANSATLANTIC

Instrument Type	Issuer Name	Security Name	Rating*	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	French Republic	OAT 4.50% 25/04/2041	A+u	EUR	3 097 729
Bond	French Republic	OAT 0.75% 25/05/2052	A+u	EUR	1 928 358
Bond	French Republic	OAT 1.25% 25/05/2036	A+u	EUR	2 410 838
Bond	French Republic	OAT 0.75% 25/05/2028	A+u	EUR	1 018 628
Bond	French Republic	OAT 2.50% 25/05/2043	A+u	EUR	3 234 832
					11 690 385

**Source: Standard & Poor's*

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2026 (cont.)

Note 9 - Collateral (cont.)

SOLYS - SOLSTICE TRANSATLANTIC

Instrument Type	Issuer Name	Security Name	Rating*	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	French Republic	OAT 2.50% 25/05/2030	A+u	EUR	1 195 632
Bond	French Republic	OAT 2.75% 25/10/2027	A+u	EUR	502 633
Bond	French Republic	OAT 4.50% 25/04/2041	A+u	EUR	2 584 621
Bond	French Republic	OAT 5.50% 25/04/2029	A+u	EUR	482 096
Bond	French Republic	OAT 0.00% 25/11/2030	A+u	EUR	512 198
Bond	French Republic	OAT 2.50% 24/09/2027	A+u	EUR	434 243
Bond	French Republic	OAT 2.50% 25/05/2043	A+u	EUR	1 749 911
Bond	French Republic	OAT 0.50% 25/05/2029	A+u	EUR	2 179 067
Bond	French Republic	OAT 2.40% 24/09/2028	A+u	EUR	1 864 518
<i>*Source: Standard & Poor's</i>					11 504 919

SOLYS - AURION EMERGING

Instrument Type	Issuer Name	Security Name	Rating*	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	French Republic	OAT 1.50% 25/05/2050	A+u	EUR	1 779 941
Bond	French Republic	OAT 4.75% 25/04/2035	A+u	EUR	1 671 508
Bond	French Republic	OAT 1.25% 25/05/2036	A+u	EUR	1 766 388
Bond	French Republic	OAT 2.50% 25/05/2043	A+u	EUR	1 736 985
Bond	French Republic	OAT 3.20% 25/05/2035	A+u	EUR	1 693 307
Bond	French Republic	OAT 3.25% 25/05/2045	A+u	EUR	1 724 625
<i>*Source: Standard & Poor's</i>					10 372 754

SOLYS - CROSS ASSET DEFENSIVE FUND

Instrument Type	Security Name	Currency	Collateral Amount Received (in Sub-Fund Currency)
Equity	RHEINMETALL AG	EUR	494 260
Equity	SANOFI	EUR	2 540 257
			3 034 517

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2026 (cont.)

Note 9 - Collateral (cont.)

SOLYS - DNCA EQUITY SELECTION

Instrument Type	Issuer Name	Security Name	Rating*	Currency	Collateral Amount Received (in Sub-Fund Currency)
Bond	French Republic	OAT 1.25% 25/05/2036	A+u	EUR	1 717 994
Bond	French Republic	OAT 0.75% 25/05/2028	A+u	EUR	1 629 226
Bond	French Republic	OAT 2.50% 24/09/2027	A+u	EUR	1 909 671
Bond	French Republic	OAT 2.50% 25/05/2043	A+u	EUR	2 067 416
Bond	French Republic	OAT 0.50% 25/05/2029	A+u	EUR	1 638 756
Bond	French Republic	OAT 3.25% 25/05/2045	A+u	EUR	1 683 079
<i>*Source: Standard & Poor's</i>					10 646 142

As at June 30, 2026, the collateral given for the purpose of transacting Swaps is as follows:

SOLYS - 29 HAUSSMANN SERENITY PEA

Instrument type	Currency	Counterparty	Maturity	Collateral amount (expressed in EUR)
Cash	EUR	Morgan Stanley	Less than one day	3 780 000

Note 10 - Forward Foreign Exchange Contracts

Open forward foreign exchange contracts for the Sub-Fund SOLYS - SG29 MAS FUNDS - STEP PREMIUM at June 30, 2026 are detailed below:

	Purchase		Sale	Maturity Date	Net unrealised Loss USD
EUR	2 133 000	USD	2 480 421	10-Jul-2026	(409 813)
EUR	102	USD	119	10-Jul-2026	(2)
CHF	1 830 000	USD	2 324 664	10-Jul-2026	(54 072)
EUR	758 000	USD	868 224	10-Jul-2026	(1 325)
					(465 212)

The counterparty of the forward foreign exchange contracts is: Société Générale Luxembourg (LU)

Open forward foreign exchange contracts for the Sub-Fund SOLYS - SG29 MAS FUNDS - RATES VOLATILITY at June 30, 2026 are detailed below:

	Purchase		Sale	Maturity Date	Net unrealised Loss USD
EUR	980 000	USD	1 139 622	10-Jul-2026	(18 829)
GBP	960 000	USD	1 289 819	10-Jul-2026	(15 666)
					(34 495)

The counterparty of the forward foreign exchange contract is: Société Générale Luxembourg (LU)

SOLYS

Société d'investissement à capital variable

Notes to the Financial Statements as at June 30, 2026 (cont.)

Note 11 - 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 period.

Note 12 - Subsequent events

The Management Company decided to launch the Sub-Fund SOLYS - LOMBARD ODIER EUROPEAN SELECTION as at July 2, 2026.

SOLYS

Société d'investissement à capital variable

Other Information

SFT Regulation

During the period ended June 30, 2026, 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

Société d'investissement à capital variable

Other Information (cont.)

SFT Regulation (continued)

	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)					
	57 010 404	69 027 291	60 304 179	30 400 870	36 344 458
Proportion of the AUM	100.05%	100.06%	100.06%	100.18%	100.12%
Maturity tenor of the Total Return Swaps broken down in the following maturity buckets (in the currency of the Sub-Fund)					
Less than one day, one day to one week, one week to one month, one to three months, three months to one year, less than one year	-	-	-	-	-
Above one year	57 010 404	69 027 291	60 304 179	30 400 870	36 344 458
Open maturity	-	-	-	-	-
Total					
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 - ZEPHYR EUROPE	
Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)					
	16 902 150	23 128 166	28 494 193	25 474 166	
Proportion of the AUM	100.20%	100.12%	100.12%	100.12%	
Maturity tenor of the Total Return Swaps broken down in the following maturity buckets (in the currency of the Sub-Fund)					
Less than one day, one day to one week, one week to one month, one to three months, three months to one year, less than one year	-	-	-	-	
Above one year	16 902 150	23 128 166	28 494 193	25 474 166	
Open maturity	-	-	-	-	
Total					
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	
<i>Type of collateral:</i>					
Cash	-	-	-	-	
Securities	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.)

SFT Regulation (continued)

	SOLYS - CARMIGNAC EQUITY SELECTION	SOLYS - LFDE TRANSATLANTIC	SOLYS - ALLEGRO TRANSATLANTIC	SOLYS - HUMAN CAPITAL EUROPE	SOLYS - PERSPECTIVE TRANSATLANTIC
Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)					
	19 233 349	22 699 674	21 921 801	24 591 772	25 944 946
Proportion of the AUM	100.23%	100.24%	100.18%	100.18%	100.17%
Maturity tenor of the Total Return Swaps broken down in the following maturity buckets (in the currency of the Sub-Fund)					
Less than one day, one day to one week, one week to one month, one to three months, three months to one year, less than one year	-	-	-	-	-
Above one year	19 233 349	22 699 674	21 921 801	24 591 772	25 944 946
Open maturity	-	-	-	-	-
Total					
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 - SGPB PREMIUM SELECTION EUROPE	SOLYS - ELEVA EUROPEAN OPTIMA	SOLYS - AMPLEGEST PRICING POWER TRANSATLANTIC	SOLYS - AB GLOBAL DEVELOPED HEALTH CARE	SOLYS - SG29 MAS FUNDS - STEP PREMIUM
Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)					
	20 256 673	11 315 850	8 752 392	16 892 090	2 691 820
Proportion of the AUM	100.18%	100.23%	100.23%	100.23%	3.26%
Maturity tenor of the Total Return Swaps broken down in the following maturity buckets (in the currency of the Sub-Fund)					
Less than one day, one day to one week, one week to one month, one to three months, three months to one year, less than one year	-	-	-	-	-
Above one year	20 256 673	11 315 850	8 752 392	16 892 090	2 691 820
Open maturity	-	-	-	-	-
Total					
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.)

SFT Regulation (continued)

	SOLYS - MISTRAL US	SOLYS - BOREAS EUROZONE	SOLYS - M&G EQUITY SELECTION	SOLYS - 29 HAUSSMANN SERENITY PEA
Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)				
	29 735 571	42 281 699	18 322 685	(2 356 434)
Proportion of the AUM	100.15%	100.16%	100.24%	(1.77%)
Maturity tenor of the Total Return Swaps broken down in the following maturity buckets (in the currency of the Sub-Fund)				
Less than one day, one day to one week, one week to one month, one to three months, three months to one year, less than one year	-	-	-	-
Above one year	29 735 571	42 281 699	18 322 685	(2 356 434)
Open maturity	-	-	-	-
Total				
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
<i>Type of collateral:</i>				
Cash	-	-	-	see note 9
Securities	see note 9	see note 9	see note 9	-
<i>Quality of collateral:</i>	-	-	-	-

	SOLYS - SG29 MAS FUNDS - RATES VOLATILITY	SOLYS - LFDE EUROPEAN SOVEREIGN ECONOMY	SOLYS - HSBC EURO EQUITY SELECTION	SOLYS - SG29 MAS FUNDS - LOIM TAIL RISK	SOLYS - AB INTERNATIONAL DISRUPTORS
Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)					
	194 448	11 632 923	23 894 076	27 025	12 376 612
Proportion of the AUM	1.63%	100.24%	100.24%	0.27%	100.23%
Maturity tenor of the Total Return Swaps broken down in the following maturity buckets (in the currency of the Sub-Fund)					
Less than one day, one day to one week, one week to one month, one to three months, three months to one year, less than one year	-	-	-	-	-
Above one year	194 448	11 632 923	23 894 076	27 025	12 376 612
Open maturity	-	-	-	-	-
Total					
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.)

SFT Regulation (continued)

	SOLYS - ANDANTE TRANSATLANTIC	SOLYS - ALLEGRO WORLD	SOLYS - EQUINOX TRANSATLANTIC	SOLYS - SOLSTICE TRANSATLANTIC	SOLYS - AURION EMERGING
Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)					
	10 925 848	11 558 124	11 296 288	11 542 037	8 801 317
Proportion of the AUM	100.17%	100.16%	100.16%	100.16%	100.16%
Maturity tenor of the Total Return Swaps broken down in the following maturity buckets (in the currency of the Sub-Fund)					
Less than one day, one day to one week, one week to one month, one to three months, three months to one year, less than one year	-	-	-	-	-
Above one year	10 925 848	11 558 124	11 296 288	11 542 037	8 801 317
Open maturity	-	-	-	-	-
Total					
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 - CROSS ASSET DEFENSIVE FUND	SOLYS - DNCA EQUITY SELECTION	SOLYS - SIROCCO EUROPE	SOLYS - CIERZO TRANSATLANTIC
Amount of Total Return Swaps expressed in absolute amount (in the currency of the Sub-Fund)				
	(204 593)	10 431 832	10 053 701	10 019 185
Proportion of the AUM	(0.24%)	100.16%	100.05%	100.03%
Maturity tenor of the Total Return Swaps broken down in the following maturity buckets (in the currency of the Sub-Fund)				
Less than one day, one day to one week, one week to one month, one to three months, three months to one year, less than one year	-	-	-	-
Above one year	(204 593)	10 431 832	10 053 701	10 019 185
Open maturity	-	-	-	-
Total				
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
<i>Type of collateral:</i>				
Cash	-	-	-	-
Securities	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.)

SFT Regulation (continued)

	SOLYS - EURO EVOLUTION	SOLYS - EUROPE EVOLUTION	SOLYS - GLOBAL EVOLUTION	SOLYS - COMPASS TRANSATLANTIC	SOLYS - QUADRANT EUROPE
Safekeeping of collateral received by the Sub-Fund as part of total return swaps					
Less than one year	-	-	-	-	-
Above one year	see note 9	see note 9	see note 9	see note 9	see note 9
Open maturity	-	-	-	-	-
Total	see note 9	see note 9	see note 9	see note 9	see note 9
Safekeeping of collateral received by the Sub-Fund as part of total return swaps					
Name of custodian	Société Générale Investment Bank	Société Générale Investment Bank	Société Générale Investment Bank	Société Générale Investment Bank	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 Sub-Fund as part of total return swaps					
Less than one year	-	-	-	-	-
Above one year	see note 9	see note 9	see note 9	see note 9	see note 9
Open maturity	-	-	-	-	-
Total	see note 9	see note 9	see note 9	see note 9	see note 9
Safekeeping of collateral received by the Sub-Fund as part of total return swaps					
Name of custodian	Société Générale Investment Bank	Société Générale Investment Bank	Société Générale Investment Bank	Société Générale Investment Bank	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 - CARMIGNAC EQUITY SELECTION	SOLYS - LFDE TRANSATLANTIC	SOLYS - ALLEGRO TRANSATLANTIC	SOLYS - HUMAN CAPITAL EUROPE	SOLYS - PERSPECTIVE TRANSATLANTIC
Safekeeping of collateral received by the Sub-Fund as part of total return swaps					
Less than one year	-	-	-	-	-
Above one year	see note 9	see note 9	see note 9	see note 9	see note 9
Open maturity	-	-	-	-	-
Total	see note 9	see note 9	see note 9	see note 9	see note 9
Safekeeping of collateral received by the Sub-Fund as part of total return swaps					
Name of custodian	Société Générale Investment Bank	Société Générale Investment Bank	Société Générale Investment Bank	Société Générale Investment Bank	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

Société d'investissement à capital variable

Other Information (cont.)

SFT Regulation (continued)

	SOLYS - SGPB PREMIUM SELECTION EUROPE	SOLYS - ELEVA EUROPEAN OPTIMA	SOLYS - AMPLEGEST PRICING POWER TRANSATLANTIC	SOLYS - AB GLOBAL DEVELOPED HEALTH CARE	SOLYS - SG29 MAS FUNDS - STEP PREMIUM
Safekeeping of collateral received by the Sub-Fund as part of total return swaps					
Less than one year	-	-	-	-	-
Above one year	see note 9	see note 9	see note 9	see note 9	see note 9
Open maturity	-	-	-	-	-
Total	see note 9	see note 9	see note 9	see note 9	see note 9
Safekeeping of collateral received by the Sub-Fund as part of total return swaps					
Name of custodian	Société Générale Investment Bank	Société Générale Investment Bank	Société Générale Investment Bank	Société Générale Investment Bank	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 - MISTRAL US	SOLYS - BOREAS EUROZONE	SOLYS - M&G EQUITY SELECTION	SOLYS - 29 HAUSSMANN SERENITY PEA	
Safekeeping of collateral received by the Sub-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	-	-	-	see note 9	
Total	see note 9	see note 9	see note 9	-	
Safekeeping of collateral received by the Sub-Fund as part of total return swaps					
Name of custodian	Société Générale Investment Bank	Société Générale Investment Bank	Société Générale Investment Bank	Société Générale Investment Bank	
Cash	-	-	-	see note 9	
Securities	see note 9	see note 9	see note 9	-	
Proportion of collateral granted	-	-	-	-	
	SOLYS - SG29 MAS FUNDS - RATES VOLATILITY	SOLYS - LFDE EUROPEAN SOVEREIGN ECONOMY	SOLYS - HSBC EURO EQUITY SELECTION	SOLYS - SG29 MAS FUNDS - LOIM TAIL RISK	SOLYS - AB INTERNATIONAL DISRUPTORS
Safekeeping of collateral received by the Sub-Fund as part of total return swaps					
Less than one year	-	-	-	-	-
Above one year	see note 9	see note 9	see note 9	see note 9	see note 9
Open maturity	-	-	-	-	-
Total	see note 9	see note 9	see note 9	see note 9	see note 9
Safekeeping of collateral received by the Sub-Fund as part of total return swaps					
Name of custodian	Société Générale Investment Bank	Société Générale Investment Bank	Société Générale Investment Bank	Société Générale Investment Bank	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

Société d'investissement à capital variable

Other Information (cont.)

SFT Regulation (continued)

	SOLYS - ANDANTE TRANSATLANTIC	SOLYS - ALLEGRO WORLD	SOLYS - EQUINOX TRANSATLANTIC	SOLYS - SOLSTICE TRANSATLANTIC
Safekeeping of collateral received by the Sub-Fund as part of total return swaps				
Less than one year	-	-	-	-
Above one year	see note 9	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 Sub-Fund as part of total return swaps				
Name of custodian	Société Générale Investment Bank	Société Générale Investment Bank	Société Générale Investment Bank	Société Générale Investment Bank
Cash	-	-	-	-
Securities	see note 9	see note 9	see note 9	see note 9
Proportion of collateral granted	-	-	-	-

	SOLYS - AURION EMERGING	SOLYS - CROSS ASSET DEFENSIVE FUND	SOLYS - DNCA EQUITY SELECTION	SOLYS - SIROCCO EUROPE	SOLYS - CIERZO TRANSATLANTIC
Safekeeping of collateral received by the Sub-Fund as part of total return swaps					
Less than one year	-	-	-	-	-
Above one year	see note 9	see note 9	see note 9	see note 9	see note 9
Open maturity	-	-	-	-	-
Total	see note 9	see note 9	see note 9	see note 9	see note 9
Safekeeping of collateral received by the Sub-Fund as part of total return swaps					
Name of custodian	Société Générale Investment Bank	Société Générale Investment Bank	Société Générale Investment Bank	Société Générale Investment Bank	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	-	-	-	-	-

Returns and costs incurred from Total Return Swaps transactions during the period ended June 30, 2026 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.)

SFT Regulation (continued)

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% 25/05/2043	10 665 088
		French Republic	OAT 1.25% 25/05/2036	10 196 658
		French Republic	OAT 2.50% 25/05/2030	7 505 531
		French Republic	OAT 0.75% 25/12/2028	7 046 867
		French Republic	OAT 2.40% 24/09/2028	5 401 837
		French Republic	OAT 4.50% 25/04/2041	4 164 230
		French Republic	OAT 2.50% 24/09/2027	3 505 889
		French Republic	OAT 1.50% 25/05/2050	3 034 308
		French Republic	OAT 0.00% 25/05/2032	2 155 557
		French Republic	OAT 0.00% 25/11/2030	1 610 647
SOLYS - EUROPE EVOLUTION	EUR	French Republic	OAT 2.50% 25/05/2043	11 746 058
		French Republic	OAT 1.25% 25/05/2036	10 184 559
		French Republic	OAT 4.50% 25/04/2041	9 404 502
		French Republic	OAT 2.75% 25/02/2029	8 779 878
		French Republic	OAT 2.50% 24/09/2027	8 591 026
		French Republic	OAT 0.75% 25/05/2052	6 356 538
		French Republic	OAT 2.50% 25/05/2030	4 825 971
		French Republic	OAT 0.00% 25/05/2032	2 685 680
		French Republic	OAT 2.75% 25/10/2027	2 416 040
		French Republic	OAT 1.25% 25/05/2038	2 276 634
SOLYS - GLOBAL EVOLUTION	EUR	French Republic	OAT 2.50% 24/09/2027	10 692 363
		French Republic	OAT 2.50% 25/05/2043	10 572 987
		French Republic	OAT 1.25% 25/05/2036	7 326 882
		French Republic	OAT 4.50% 25/04/2041	6 995 864
		French Republic	OAT 0.75% 25/05/2052	6 979 264
		French Republic	OAT 2.75% 25/02/2029	6 074 607
		French Republic	OAT 2.50% 25/05/2030	2 823 707
		French Republic	OAT 0.75% 25/05/2028	2 740 457
		French Republic	OAT 2.00% 25/05/2048	2 191 463
		French Republic	OAT 2.75% 25/10/2027	1 974 485
SOLYS - COMPASS TRANSATLANTIC	EUR	French Republic	OAT 1.25% 25/05/2036	4 679 719
		French Republic	OAT 2.50% 24/09/2027	4 661 874
		French Republic	OAT 2.50% 25/05/2043	3 290 577
		French Republic	OAT 0.50% 25/05/2029	2 766 280
		French Republic	OAT 4.50% 25/04/2041	2 683 214
		French Republic	OAT 0.75% 25/05/2028	2 595 766
		French Republic	OAT 0.75% 25/05/2053	2 542 085
		French Republic	OAT 2.00% 25/05/2048	2 335 790
		French Republic	OAT 0.75% 25/05/2052	2 228 800
		French Republic	OAT 3.00% 25/11/2034	1 878 736

SOLYS

Société d'investissement à capital variable

Other Information (cont.)

SFT Regulation (continued)

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% 24/09/2027	7 277 315
		French Republic	OAT 1.25% 25/05/2036	5 639 537
		French Republic	OAT 4.50% 25/04/2041	5 572 096
		French Republic	OAT 2.50% 25/05/2043	5 199 644
		French Republic	OAT 2.75% 25/02/2029	3 564 356
		French Republic	OAT 0.75% 25/05/2053	2 472 539
		French Republic	OAT 0.75% 25/05/2052	2 346 035
		French Republic	OAT 0.00% 25/11/2030	2 091 637
		French Republic	OAT 2.50% 25/05/2030	1 514 534
		French Republic	OAT 1.25% 25/05/2038	1 182 667
SOLYS - LFDE INTERNATIONAL SELECTION	EUR	French Republic	OAT 2.50% 25/05/2043	4 889 411
		French Republic	OAT 2.50% 24/09/2027	4 291 520
		French Republic	OAT 2.40% 24/09/2028	2 061 201
		French Republic	OAT 0.50% 25/05/2029	2 058 060
		French Republic	OAT 0.75% 25/05/2053	2 023 733
		French Republic	OAT 2.00% 25/05/2048	614 073
		French Republic	OAT 1.25% 25/05/2036	554 920
		French Republic	OAT 0.75% 25/05/2028	496 774
SOLYS - EUROPE HORIZON	EUR	French Republic	OAT 2.50% 25/05/2043	4 340 039
		French Republic	OAT 2.50% 24/09/2027	3 756 452
		French Republic	OAT 0.00% 25/11/2030	3 486 649
		French Republic	OAT 0.75% 25/05/2028	3 472 596
		French Republic	OAT 1.25% 25/05/2036	3 224 667
		French Republic	OAT 2.40% 24/09/2029	2 824 835
		French Republic	OAT 0.75% 25/05/2052	839 366
		French Republic	OAT 0.75% 25/05/2053	756 794
		French Republic	OAT 1.75% 25/06/2039	737 813
		French Republic	OAT 2.75% 25/10/2027	552 696
SOLYS - GLOBAL HORIZON	EUR	French Republic	OAT 2.50% 25/05/2043	5 412 122
		French Republic	OAT 2.50% 24/09/2027	5 239 867
		French Republic	OAT 2.40% 24/09/2029	3 530 303
		French Republic	OAT 0.75% 25/05/2028	3 461 985
		French Republic	OAT 4.50% 25/04/2041	3 275 833
		French Republic	OAT 1.25% 25/05/2036	3 033 510
		French Republic	OAT 1.75% 25/06/2039	2 818 176
		French Republic	OAT 2.00% 25/05/2048	1 621 642
		French Republic	OAT 0.75% 25/05/2053	665 218
		French Republic	OAT 1.50% 25/05/2050	519 733

SOLYS

Société d'investissement à capital variable

Other Information (cont.)

SFT Regulation (continued)

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 - ZEPHYR EUROPE	EUR	French Republic	OAT 2.50% 24/09/2027	3 792 390
		French Republic	OAT 4.50% 25/04/2041	3 090 308
		French Republic	OAT 2.50% 25/05/2043	2 840 576
		French Republic	OAT 2.40% 24/09/2029	2 405 902
		French Republic	OAT 1.25% 25/05/2036	2 148 702
		French Republic	OAT 1.50% 25/05/2050	2 118 643
		French Republic	OAT 2.50% 25/05/2030	2 100 008
		French Republic	OAT 2.75% 25/10/2027	2 099 642
		French Republic	OAT 0.75% 25/05/2028	1 870 379
		French Republic	OAT 0.75% 25/05/2053	1 180 979
SOLYS - CARMIGNAC EQUITY SELECTION	EUR	French Republic	OAT 2.40% 24/09/2029	3 565 872
		French Republic	OAT 1.25% 25/05/2036	2 653 615
		French Republic	OAT 2.50% 25/05/2043	2 570 738
		French Republic	OAT 2.50% 24/09/2027	2 295 000
		French Republic	OAT 0.75% 25/05/2028	1 961 052
		French Republic	OAT 0.75% 25/05/2052	1 730 440
		French Republic	OAT 0.75% 25/05/2053	1 224 607
		French Republic	OAT 2.75% 25/10/2027	1 129 421
		French Republic	OAT 0.00% 25/05/2032	767 218
		French Republic	OAT 4.50% 25/04/2041	690 151
SOLYS - LFDE TRANSATLANTIC	EUR	French Republic	OAT 2.50% 24/09/2027	5 158 009
		French Republic	OAT 2.50% 25/05/2043	2 988 422
		French Republic	OAT 0.75% 25/05/2028	2 582 261
		French Republic	OAT 2.75% 25/10/2027	2 385 001
		French Republic	OAT 1.25% 25/05/2036	2 222 907
		French Republic	OAT 0.75% 25/05/2053	2 090 254
		French Republic	OAT 0.75% 25/05/2052	2 069 218
		French Republic	OAT 4.50% 25/04/2041	2 001 544
		French Republic	OAT 1.25% 25/05/2038	623 933
		French Republic	OAT 0.50% 25/05/2029	581 585
SOLYS - ALLEGRO TRANSATLANTIC	EUR	French Republic	OAT 2.50% 25/05/2043	5 147 939
		French Republic	OAT 2.50% 24/09/2027	5 102 107
		French Republic	OAT 1.25% 25/05/2036	2 880 261
		French Republic	OAT 0.75% 25/05/2028	2 673 899
		French Republic	OAT 0.75% 25/05/2053	1 781 403
		French Republic	OAT 0.75% 25/05/2052	1 366 254
		French Republic	OAT 2.75% 25/02/2029	1 009 101
		French Republic	OAT 2.50% 25/05/2030	855 010
		French Republic	OAT 4.50% 25/04/2041	778 143
		French Republic	OAT 2.40% 24/09/2028	655 611

SOLYS

Société d'investissement à capital variable

Other Information (cont.)

SFT Regulation (continued)

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% 25/05/2043	5 896 054
		French Republic	OAT 1.25% 25/05/2036	3 591 656
		French Republic	OAT 2.50% 24/09/2027	3 333 190
		French Republic	OAT 0.75% 25/05/2028	2 822 449
		French Republic	OAT 2.40% 24/09/2028	2 716 812
		French Republic	OAT 1.25% 25/05/2038	2 450 244
		French Republic	OAT 2.00% 25/05/2048	1 643 427
		French Republic	OAT 2.50% 25/05/2030	1 323 983
		French Republic	OAT 1.50% 25/05/2050	634 191
		French Republic	OAT 0.00% 25/05/2032	556 003
SOLYS - PERSPECTIVE TRANSATLANTIC	EUR	French Republic	OAT 2.50% 25/05/2043	4 728 639
		French Republic	OAT 1.25% 25/05/2036	3 302 098
		French Republic	OAT 2.40% 24/09/2028	2 953 230
		French Republic	OAT 4.50% 25/04/2041	2 646 109
		French Republic	OAT 2.50% 24/09/2027	2 259 062
		French Republic	OAT 0.75% 25/05/2028	2 200 275
		French Republic	OAT 2.00% 25/05/2048	2 003 565
		French Republic	OAT 0.75% 25/05/2053	1 957 643
		French Republic	OAT 2.50% 25/05/2030	1 921 305
		French Republic	OAT 1.75% 25/06/2039	1 279 558
SOLYS - SGPB PREMIUM SELECTION EUROPE	EUR	French Republic	OAT 2.50% 24/09/2027	3 619 691
		French Republic	OAT 1.25% 25/05/2036	2 545 535
		French Republic	OAT 2.40% 24/09/2028	2 393 974
		French Republic	OAT 2.50% 25/05/2043	2 245 962
		French Republic	OAT 0.75% 25/05/2052	2 228 800
		French Republic	OAT 0.75% 25/05/2053	2 087 231
		French Republic	OAT 4.50% 25/04/2041	2 020 627
		French Republic	OAT 0.75% 25/05/2028	1 784 529
		French Republic	OAT 0.50% 25/05/2029	549 691
		French Republic	OAT 2.50% 25/05/2030	533 147
SOLYS - ELEVA EUROPEAN OPTIMA	EUR	French Republic	OAT 2.50% 25/05/2043	1 872 712
		French Republic	OAT 2.50% 24/09/2027	1 592 225
		French Republic	OAT 0.75% 25/05/2028	1 522 155
		French Republic	OAT 2.40% 24/09/2028	1 422 477
		French Republic	OAT 1.25% 25/05/2036	1 330 034
		French Republic	OAT 2.40% 24/09/2029	1 161 947
		French Republic	OAT 0.00% 25/11/2030	1 005 001
		French Republic	OAT 1.75% 25/06/2039	607 888
		French Republic	OAT 0.00% 25/05/2032	539 307

SOLYS

Société d'investissement à capital variable

Other Information (cont.)

SFT Regulation (continued)

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 2.50% 24/09/2027	2 517 612
		French Republic	OAT 2.50% 25/05/2043	1 593 987
		French Republic	OAT 0.75% 25/05/2053	1 295 880
		French Republic	OAT 0.75% 25/05/2028	1 157 532
		French Republic	OAT 0.00% 25/11/2030	965 330
		French Republic	OAT 1.25% 25/05/2038	583 752
		French Republic	OAT 2.50% 25/05/2030	512 414
SOLYS - AB GLOBAL DEVELOPED HEALTH CARE	EUR	French Republic	OAT 2.00% 25/05/2048	2 042 370
		French Republic	OAT 4.50% 25/04/2041	2 011 086
		French Republic	OAT 1.75% 25/06/2039	2 003 196
		French Republic	OAT 1.25% 25/05/2038	1 894 542
		French Republic	OAT 1.25% 25/05/2036	1 734 932
		French Republic	OAT 2.50% 25/05/2043	1 661 850
		French Republic	OAT 0.50% 25/05/2029	1 474 599
		French Republic	OAT 0.75% 25/05/2028	1 421 835
		French Republic	OAT 2.50% 24/09/2027	1 071 133
		French Republic	OAT 2.40% 24/09/2028	812 560
SOLYS - SG29 MAS FUNDS - STEP PREMIUM	USD	ASTRAZENECA PLC		1 985 030
		BP PLC		360 830
		CRANSWICK		79 642
		PRINCES GROUP PLC		67 638
		United States America	USA 1.625% 15/05/2031	800 002
		United States America	USA 3.000% 15/08/2048	749 229
SOLYS - MISTRAL US	EUR	French Republic	OAT 2.50% 25/05/2043	5 293 361
		French Republic	OAT 1.25% 25/05/2036	4 295 792
		French Republic	OAT 2.50% 24/09/2027	3 073 643
		French Republic	OAT 0.75% 25/05/2028	2 977 751
		French Republic	OAT 2.40% 24/09/2028	2 038 354
		French Republic	OAT 0.75% 25/05/2052	2 000 571
		French Republic	OAT 0.75% 25/05/2053	1 987 016
		French Republic	OAT 2.00% 25/05/2048	1 945 017
		French Republic	OAT 0.00% 25/11/2030	1 721 726
		French Republic	OAT 0.50% 25/05/2029	1 706 295

SOLYS

Société d'investissement à capital variable

Other Information (cont.)

SFT Regulation (continued)

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 - BOREAS EUROZONE	EUR	French Republic	OAT 2.50% 25/05/2043	6 710 417
		French Republic	OAT 2.50% 24/09/2027	6 681 354
		French Republic	OAT 4.50% 25/04/2041	5 380 211
		French Republic	OAT 1.25% 25/05/2036	3 989 295
		French Republic	OAT 0.50% 25/05/2029	3 676 179
		French Republic	OAT 0.00% 25/05/2032	3 445 385
		French Republic	OAT 1.25% 25/05/2038	3 390 313
		French Republic	OAT 0.75% 25/05/2028	3 351 055
		French Republic	OAT 2.50% 25/05/2030	3 018 207
		French Republic	OAT 2.75% 25/10/2027	1 453 830
SOLYS - M&G EQUITY SELECTION	EUR	French Republic	OAT 2.50% 25/05/2043	4 196 233
		French Republic	OAT 0.00% 25/11/2030	2 736 424
		French Republic	OAT 1.25% 25/05/2036	2 624 579
		French Republic	OAT 0.75% 25/05/2028	2 587 084
		French Republic	OAT 2.50% 24/09/2027	2 575 511
		French Republic	OAT 4.50% 25/04/2041	2 071 514
		French Republic	OAT 1.25% 25/05/2038	958 264
		French Republic	OAT 0.00% 25/05/2032	550 994
SOLYS - SG29 MAS FUNDS - RATES VOLATILITY	USD	ASTRAZENECA PLC		247 965
		PRINCES GROUP PLC		73 123
		OXFORD INSTRUMENTS		44 824
		SIEMENS ENERGY AG		44 167
		United States America	USA 1.625% 15/05/2031	74 419

SOLYS

Société d'investissement à capital variable

Other Information (cont.)

SFT Regulation (continued)

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 - LFDE EUROPEAN SOVEREIGN ECONOMY	EUR	French Republic	OAT 1.25% 25/05/2036	2 752 823
		French Republic	OAT 2.50% 24/09/2027	2 578 506
		French Republic	OAT 2.50% 25/05/2043	2 189 409
		French Republic	OAT 4.50% 25/04/2041	2 025 928
		French Republic	OAT 0.00% 25/11/2030	1 752 581
		French Republic	OAT 2.50% 25/05/2030	533 147
SOLYS - HSBC EURO EQUITY SELECTION	EUR	French Republic	OAT 2.50% 24/09/2027	6 462 735
		French Republic	OAT 2.50% 25/05/2043	5 025 946
		French Republic	OAT 0.50% 25/05/2029	4 152 703
		French Republic	OAT 4.50% 25/04/2041	3 505 883
		French Republic	OAT 2.50% 25/05/2030	1 924 267
		French Republic	OAT 1.25% 25/05/2036	1 104 194
		French Republic	OAT 0.00% 25/05/2032	1 096 145
		French Republic	OAT 1.25% 25/05/2038	451 081
		French Republic	OAT 2.00% 25/05/2048	344 480
		French Republic	OAT 2.40% 24/09/2029	303 331
SOLYS - SG29 MAS FUNDS - LOIM TAIL RISK	USD	ASTRAZENECA PLC		168,990
		SIEMENS ENERGY AG		90,230
		OXFORD INSTRUMENTS		44,622
		PRINCES GROUP PLC		8,468
SOLYS - AB INTERNATIONAL DISRUPTORS	EUR	French Republic	OAT 2.50% 25/05/2043	2 289 589
		French Republic	OAT 2.50% 24/09/2027	1 910 670
		French Republic	OAT 0.00% 25/05/2032	1 766 521
		French Republic	OAT 0.50% 25/05/2029	1 677 216
		French Republic	OAT 1.25% 25/05/2038	1 528 370
		French Republic	OAT 1.25% 25/05/2036	1 332 454
		French Republic	OAT 2.50% 25/05/2030	1 036 676
		French Republic	OAT 0.75% 25/05/2028	823 777
SOLYS - ANDANTE TRANSATLANTIC	EUR	French Republic	OAT 4.50% 25/04/2041	2 373 653
		French Republic	OAT 2.50% 25/05/2030	2 343 874
		French Republic	OAT 1.25% 25/05/2036	1 613 140
		French Republic	OAT 0.00% 25/11/2030	1 585 962
		French Republic	OAT 0.50% 25/05/2029	1 505 554
		French Republic	OAT 0.75% 25/05/2052	891 520
		French Republic	OAT 2.50% 25/05/2043	602 693
		French Republic	OAT 1.25% 25/05/2038	300 974

SOLYS

Société d'investissement à capital variable

Other Information (cont.)

SFT Regulation (continued)

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 - ALLEGRO WORLD	EUR	French Republic	OAT 1.25% 25/05/2036	1 993 841
		French Republic	OAT 0.75% 25/05/2052	1 772 788
		French Republic	OAT 4.50% 25/04/2041	1 705 765
		French Republic	OAT 4.75% 25/04/2035	1 672 605
		French Republic	OAT 2.50% 25/05/2030	1 601 417
		French Republic	OAT 0.00% 25/11/2030	1 386 725
		French Republic	OAT 2.50% 25/05/2043	857 990
		French Republic	OAT 2.00% 25/05/2048	484 722
		French Republic	OAT 2.50% 24/09/2027	344 400
SOLYS - EQUINOX TRANSATLANTIC	EUR	French Republic	OAT 2.50% 25/05/2043	3 234 832
		French Republic	OAT 4.50% 25/04/2041	3 097 729
		French Republic	OAT 1.25% 25/05/2036	2 410 838
		French Republic	OAT 0.75% 25/05/2052	1 928 358
		French Republic	OAT 0.75% 25/05/2028	1 018 628
SOLYS - SOLSTICE TRANSATLANTIC	EUR	French Republic	OAT 4.50% 25/04/2041	2 584 621
		French Republic	OAT 0.50% 25/05/2029	2 179 067
		French Republic	OAT 2.40% 24/09/2028	1 864 518
		French Republic	OAT 2.50% 25/05/2043	1 749 911
		French Republic	OAT 2.50% 25/05/2030	1 195 632
		French Republic	OAT 0.00% 25/11/2030	512 198
		French Republic	OAT 2.75% 25/10/2027	502 633
		French Republic	OAT 5.50% 25/04/2029	482 096
		French Republic	OAT 2.50% 24/09/2027	434 243
SOLYS - AURION EMERGING	EUR	French Republic	OAT 1.50% 25/05/2050	1 779 941
		French Republic	OAT 1.25% 25/05/2036	1 766 388
		French Republic	OAT 2.50% 25/05/2043	1 736 985
		French Republic	OAT 25/05/45	1 724 625
		French Republic	OAT 3.20% 25/05/2035	1 693 307
		French Republic	OAT 4.75% 25/04/2035	1 671 508
SOLYS - CROSS ASSET DEFENSIVE FUND	EUR	SANOFI		2 540 257
		RHEINMETALL AG		494 260
SOLYS - DNCA EQUITY SELECTION	EUR	French Republic	OAT 2.50% 25/05/2043	2 067 416
		French Republic	OAT 2.50% 24/09/2027	1 909 671
		French Republic	OAT 1.25% 25/05/2036	1 717 994
		French Republic	OAT 3.25% 25/05/2045	1 683 079
		French Republic	OAT 0.50% 25/05/2029	1 638 756
		French Republic	OAT 0.75% 25/05/2028	1 629 226