

SOLYS

Société d'investissement à capital variable

R.C.S. Luxembourg B 165471

**Unaudited semi-annual report for Swiss Investors
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 (“KIDs”) accompanied by an application form, the latest available annual report including audited financial statements of the Company and the latest unaudited semi-annual report if published thereafter.

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Management and Administration

Registered Office

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

Board of Directors of the Company

Chairman

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

Directors

Mr 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

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Management and Administration (cont.)

Investment Manager for the Sub-Fund SOLYS - ALLEGRO TRANSATLANTIC:

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

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General Information on the Company

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

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

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

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General Information on the Company (cont.)

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

Pursuant to a novation agreement dated September 17, 2021 entered into between the Company, Lyxor International Asset Management S.A.S. and 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 - 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.

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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.

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Information to the Shareholders (cont.)

Information for Investors in Switzerland

Representative and Paying Agent in Switzerland

Société Générale, Paris, Zurich Branch, Talacker 50, P.O. Box 5070, CH-8021 Zurich, has been appointed as representative and paying agent in Switzerland (the “Swiss Representative”).

The prospectus, the KIDs, the articles of Incorporation, the annual and semi-annual report as well as a list containing all purchases and sales of the Company which have been made during the reporting period can be obtained free of charge at the Swiss Representative.

Total Expense Ratio (TER)

The Total Expense Ratio (TER) is calculated in accordance with the Guidelines on the calculation and disclosure of the Total Expense Ratio (TER) of collective investment schemes, issued by the Asset Management Association Switzerland (“AMAS”), dated 16 May 2008.

The TER as at June 30, 2026 is as follows:

Sub-fund	Share Class	Currency	TER%
SOLYS - ALLEGRO TRANSATLANTIC	Class I-EUR	EUR	0.75%
	Class I-EUR performance fee		-

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Statement of Net Assets as at June 30, 2026
(expressed in the Sub-Fund's currency)

Sub-Funds

**SOLYS - ALLEGRO
TRANSATLANTIC**

	Notes	EUR
ASSETS		
Swaps at market value	2.8, 8	21 921 801
		21 921 801
LIABILITIES		
Global administration and investment management fees payable	3	35 638
"Taxe d'abonnement" payable	5	2 735
		38 373
TOTAL NET ASSETS		21 883 428

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

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Société d'investissement à capital variable

**Statement of Operations and Changes in Net Assets for the period/year
ended June 30, 2026**

(expressed in the Sub-Fund's currency)

Sub-Funds

**SOLYS - ALLEGRO
TRANSATLANTIC**

	Notes	EUR
Net assets at the beginning of the year/period		19 902 600
INCOME		
EXPENSES		-
Global administration and investment management fees	3	69 952
"Taxe d'abonnement"	5	5 005
		74 957
Net investment gain/(loss)		(74 957)
Net realised gain/(loss)		
- on Swaps	2.8	698 883
Net realised gain		698 883
Net change in unrealised appreciation/(depreciation)		
- on Swaps	2.8	1 981 802
Net change in unrealised appreciation/(depreciation)		1 981 802
Movements in capital		
Dividends paid	7	(624 900)
Net assets at the end of the year/period		21 883 428

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

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Statistical Information

(expressed in the Sub-Fund's currency)

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

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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, one Sub-Fund is active to Swiss Investors:

SOLYS - ALLEGRO TRANSATLANTIC

- Class I-EUR

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.

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.

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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.

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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.

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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 Sub-Fund did not apply the Swing Pricing.

Note 3 - Global administration and management fees

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

Sub-fund	Share Class	Payment frequency	Maximum global administration and management fees
SOLYS - ALLEGRO TRANSATLANTIC	Class I Shares	Monthly	0.65%

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-Fund is, nevertheless, in principle, subject to a subscription tax ("*taxe d'abonnement*") levied at the rate of 0.05% per annum based on its 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:

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

Note 5 - Taxation (cont.)

- 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.

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.

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

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

Note 7 - Dividend distribution

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

Monthly amounts:

Sub-fund	Share Class	Currency	Amount of the interim dividend per Share
SOLYS - ALLEGRO TRANSATLANTIC	Class I-EUR	EUR	0.4166

Note 8 - Swaps

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

SOLYS - ALLEGRO TRANSATLANTIC

Notional	Underlying	Currency	Maturity	Market Value (expressed in EUR)
20 000 000	S&P 500 Index	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).

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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 - ALLEGRO TRANSATLANTIC

Instrument Type	Issuer Name	Security Name	Rating*	Currency	Collateral Amount Received (in EUR)
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

Note 10 - Related parties

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

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

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

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Other Information

Securities Financing Transactions Regulation (“SFTR”) Disclosures

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 - ALLEGRO TRANSATLANTIC
Amount of Total Return Swaps expressed in absolute amount (in EUR)	21 921 801
Proportion of the AUM	100.18%
Maturity tenor of the Total Return Swaps broken down in the following maturity buckets (in EUR)	
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	21 921 801
Open maturity	-
Total	
Counterparty	
Name of counterparty Country of domicile of the counterparty and Gross volume of outstanding transactions	see note 8
<i>Type of collateral:</i>	
Cash	-
Securities	see note 9
<i>Quality of collateral:</i>	-
Safekeeping of collateral received by the Sub-Fund as part of total return swaps	SOLYS - ALLEGRO TRANSATLANTIC
Less than one year	-
Above one year	see note 9
Open maturity	-
Total	see note 9
Safekeeping of collateral received by the Sub-Fund as part of total return swaps	
Name of custodian	Société Générale Investment Bank
Cash	-
Securities	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.

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Other Information (cont.)

Securities Financing Transactions Regulation (“SFTR”) Disclosures (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 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