# SOLYS

***Société d'investissement à capital variable***
**R.C.S. Luxembourg B 165471**

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

**SOLYS**
**Société d'investissement à capital variable**

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**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

## 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
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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

## 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

## 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.

## 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.

## 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.

## 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.

## 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.

## 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.

## 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.

## 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.

## 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.

## 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.

## 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.

## 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.

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

| Sub-Funds | Notes | SOLYS - EURO EVOLUTION | SOLYS - EUROPE EVOLUTION | SOLYS - GLOBAL EVOLUTION |
|---|---|---|---|---|
| | | EUR | EUR | EUR |
| **ASSETS** | | | | |
| Securities portfolio at market value | 2.3 | - | - | - |
| *Securities portfolio at cost* | | - | - | - |
| *Unrealised profit on the securities portfolio* | | - | - | - |
| 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** |

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

| **Sub-Funds** | **Notes** | **SOLYS - COMPASS TRANSATLANTIC** | **SOLYS - QUADRANT EUROPE** | **SOLYS - LFDE INTERNATIONAL SELECTION** |
|---|---|---|---|---|
| | | **EUR** | **EUR** | **EUR** |
| **ASSETS** | | | | |
| Securities portfolio at market value | 2.3 | - | - | - |
| *Securities portfolio at cost* | | - | - | - |
| *Unrealised profit on the securities portfolio* | | - | - | - |
| 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.

## Statement of Net Assets as at June 30, 2026 (cont.)

**(expressed in the Sub-Fund's currency)**

| **Sub-Funds** | **Notes** | **SOLYS - EUROPE HORIZON** | **SOLYS - GLOBAL HORIZON** | **SOLYS - ZEPHYR EUROPE** |
|---|---|---|---|---|
| | | **EUR** | **EUR** | **EUR** |
| **ASSETS** | | | | |
| Securities portfolio at market value | 2.3 | - | - | - |
| *Securities portfolio at cost* | | - | - | - |
| *Unrealised profit on the securities portfolio* | | - | - | - |
| 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.

## 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 | - | - | - |
| *Securities portfolio at cost* | | - | - | - |
| *Unrealised profit on the securities portfolio* | | - | - | - |
| 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.

## Statement of Net Assets as at June 30, 2026 (cont.)

**(expressed in the Sub-Fund's currency)**

| **Sub-Funds** | **Notes** | **SOLYS - HUMAN CAPITAL EUROPE** | **SOLYS - PERSPECTIVE TRANSATLANTIC** | **SOLYS - SGPB PREMIUM SELECTION EUROPE** |
|---|---|---|---|---|
| | | **EUR** | **EUR** | **EUR** |
| **ASSETS** | | | | |
| Securities portfolio at market value | 2.3 | - | - | - |
| *Securities portfolio at cost* | | - | - | - |
| *Unrealised profit on the securities portfolio* | | - | - | - |
| 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.

## Statement of Net Assets as at June 30, 2026 (cont.)

**(expressed in the Sub-Fund's currency)**

| **Sub-Funds** | **Notes** | **SOLYS - ELEVA EUROPEAN OPTIMA** | **SOLYS - AMPLEGEST PRICING POWER TRANSATLANTIC** | **SOLYS - AB GLOBAL DEVELOPED HEALTH CARE** |
|---|---|---|---|---|
| | | **EUR** | **EUR** | **EUR** |
| **ASSETS** | | | | |
| Securities portfolio at market value | 2.3 | - | - | - |
| *Securities portfolio at cost* | | - | - | - |
| *Unrealised profit on the securities portfolio* | | - | - | - |
| 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 | Notes | SOLYS - SG29 MAS FUNDS - STEP PREMIUM | SOLYS - MISTRAL US | SOLYS - BOREAS EUROZONE |
|---|---|---|---|---|
| | | USD | EUR | EUR |
| **ASSETS** | | | | |
| Securities portfolio at market value | 2.3 | 80 268 699 | - | - |
| *Securities portfolio at cost* | | *78 697 923* | - | - |
| *Unrealised profit on the securities portfolio* | | *1 570 776* | - | - |
| 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.

## Statement of Net Assets as at June 30, 2026 (cont.)

**(expressed in the Sub-Fund's currency)**

| **Sub-Funds** | **Notes** | **SOLYS - M&G EQUITY SELECTION** | **SOLYS - 29 HAUSSMANN SERENITY PEA** | **SOLYS - SG29 MAS FUNDS - RATES VOLATILITY** |
|---|---|---|---|---|
| | | **EUR** | **EUR** | **USD** |
| **ASSETS** | | | | |
| Securities portfolio at market value | 2.3 | - | 133 865 666 | 11 768 837 |
| *Securities portfolio at cost* | | - | *131 305 471* | *11 537 523* |
| *Unrealised profit on the securities portfolio* | | - | *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.

# 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 |
| *Securities portfolio at cost* | | - | - | *9 646 749* |
| *Unrealised profit on the securities portfolio* | | - | - | *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.

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

| Sub-Funds | Notes | SOLYS - AB INTERNATIONAL DISRUPTORS | SOLYS - ANDANTE TRANSATLANTIC | SOLYS - ALLEGRO WORLD |
|---|---|---|---|---|
| | | EUR | EUR | EUR |
| **ASSETS** | | | | |
| Securities portfolio at market value | 2.3 | - | - | - |
| *Securities portfolio at cost* | | - | - | - |
| *Unrealised profit on the securities portfolio* | | - | - | - |
| 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.

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

| Sub-Funds | Notes | SOLYS - EQUINOX TRANSATLANTIC EUR | SOLYS - SOLSTICE TRANSATLANTIC EUR | SOLYS - CARMIGNAC TECH SOLUTIONS PROTECTED 2031* EUR |
|---|---|---|---|---|
| **ASSETS** | | | | |
| Securities portfolio at market value | 2.3 | - | - | 34 068 125 |
| *Securities portfolio at cost* | | - | - | *34 029 729* |
| *Unrealised profit on the securities portfolio* | | - | - | *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.

# Statement of Net Assets as at June 30, 2026 (cont.)

**(expressed in the Sub-Fund's currency)**

| Sub-Funds | Notes | SOLYS - AURION EMERGING* | SOLYS - CROSS ASSET DEFENSIVE FUND* | SOLYS - DNCA EQUITY SELECTION* |
|---|---|---|---|---|
| | | EUR | EUR | EUR |
| **ASSETS** | | | | |
| Securities portfolio at market value | 2.3 | - | 84 392 643 | - |
| *Securities portfolio at cost* | | - | *83 725 138* | - |
| *Unrealised profit on the securities portfolio* | | - | *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.

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

| Sub-Funds | Notes | SOLYS - SIROCCO EUROPE* | SOLYS - CIERZO TRANSATLANTIC* | COMBINED |
|---|---|---|---|---|
| | | EUR | EUR | EUR |
| **ASSETS** | | | | |
| Securities portfolio at market value | 2.3 | - | - | 341 564 879 |
| *Securities portfolio at cost* | | - | - | *336 423 406* |
| *Unrealised profit on the securities portfolio* | | - | - | *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 |

## 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 |

## 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 |

## 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 | - |

## 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*

## 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 | - |

## 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 | - |

## 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*

# 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 - SG29 MAS FUNDS - STEP PREMIUM
## Schedule of Investments as at June 30, 2026
**(expressed in USD)**

| Nominal Value/ Quantity | Description | Quotation Currency | Cost | Market value | % of net assets |
|---|---|---|---|---|---|
| | | | **USD** | **USD** | **%** |
| | **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 |

## SOLYS - SG29 MAS FUNDS - STEP PREMIUM
## Schedule of Investments as at June 30, 2026 (cont.)
**(expressed in USD)**

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

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

## 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)**

| Quantity | Description | Quotation Currency | Cost | Market value | % of net assets |
|---|---|---|---|---|---|
| | | | **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'IETEREN 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** | | **131 305 471** | **133 865 666** | **100.79** |
| | **Total Investments** | | **131 305 471** | **133 865 666** | **100.79** |

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

## 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 |
| | **100.79** |

## 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 |
| | **100.79** |

# 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 | Market value | % of net assets |
|---|---|---|---|---|---|
| | | | **USD** | **USD** | **%** |
| | **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 - SG29 MAS FUNDS - RATES VOLATILITY
## Schedule of Investments as at June 30, 2026 (cont.)
**(expressed in USD)**

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

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

## 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 - SG29 MAS FUNDS - LOIM TAIL RISK
## Schedule of Investments as at June 30, 2026
**(expressed in USD)**

| Nominal Value/ Quantity | Description | Quotation Currency | Cost | Market value | % of net assets |
|---|---|---|---|---|---|
| | | | **USD** | **USD** | **%** |
| | **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** | | **7 652 280** | **7 991 778** | **78.81** |

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

## SOLYS - SG29 MAS FUNDS - LOIM TAIL RISK
## Schedule of Investments as at June 30, 2026 (cont.)
**(expressed in USD)**

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

## 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 - CARMIGNAC TECH SOLUTIONS PROTECTED 2031
## Schedule of Investments as at June 30, 2026
**(expressed in EUR)**

| Nominal Value | Description | Quotation Currency | Cost | Market value | % of net assets |
|---|---|---|---|---|---|
| | | | **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** | | **34 029 729** | **34 068 125** | **96.78** |
| | **Total Investments** | | **34 029 729** | **34 068 125** | **96.78** |

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

# SOLYS - CARMIGNAC TECH SOLUTIONS PROTECTED 2031

## Economic Classification of Investments

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

| | % |
|---|---|
| States | 96.78 |
| | **96.78** |

## Geographical Classification of Investments

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

| | % |
|---|---|
| Spain | 32.30 |
| Italy | 32.25 |
| France | 32.23 |
| | **96.78** |

# 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 | Market value | % of net assets |
|---|---|---|---|---|---|
| | | | **EUR** | **EUR** | **%** |
| | **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** | | **76 847 714** | **77 510 722** | **91.68** |

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

# SOLYS - CROSS ASSET DEFENSIVE FUND
## Schedule of Investments as at June 30, 2026 (cont.)
**(expressed in EUR)**

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

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

# 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** |

# 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** |

## 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

## 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

## 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)

# 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.

## 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.

## 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.

## 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% |

## 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<br>Class EB Shares<br>Class HE2 Shares (since March 13, 2026) | Monthly<br>Monthly<br>Monthly | 0.05%<br>0.30%<br>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<br>Class S Shares<br>Class A Shares | Monthly<br>Monthly<br>Monthly | 0.20%<br>0.15%<br>0.35% |
| SOLYS - SG29 MAS FUNDS - ALPHA COMMODITY (until June 25, 2026) | Class O Shares<br>Class EB Shares | Monthly<br>Monthly | 0.05%<br>0.30% |
| SOLYS - SG29 MAS FUNDS - RATES VOLATILITY | Class O Shares<br>Class EB Shares | Monthly<br>Monthly | 0.05%<br>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<br>Class EB Shares | Monthly<br>Monthly | 0.19%<br>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% |

## 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.

## 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 |

## 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 |

## 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 |

## 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 |

## 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 |

## 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 |

## 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 |

## 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 |

## 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

# 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).

## 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).

## 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** |

## 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).

## 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).

## 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).

# 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).

## 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).

## 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 |
| **Source: Standard & Poor's* | | | | | **58 866 903** |

### 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 |
| **Source: Standard & Poor's* | | | | | **71 122 282** |

# 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 |
| *Source: Standard & Poor's* | | | | | **62 768 859** |

## 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 |
| *Source: Standard & Poor's* | | | | | **32 101 072** |

## 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 |
| **Source: Standard & Poor's* | | | | | **38 003 724** |

### 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 |
| **Source: Standard & Poor's* | | | | | **16 989 692** |

## 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 |
| *Source: Standard & Poor's* | | | | | **23 991 907** |

### 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 |
| *Source: Standard & Poor's* | | | | | **29 578 389** |

## 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 |
| | | | | | **26 332 651** |

**Source: Standard & Poor's*

### 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 |
| | | | | | **19 137 512** |

**Source: Standard & Poor's*

# 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*

## 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 |
| *Source: Standard & Poor's* | | | | | **25 517 631** |

### 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 |
| *Source: Standard & Poor's* | | | | | **26 466 648** |

## 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*

## 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*

# 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 |
| *Source: Standard & Poor's* | | | | | **30 097 021** |

### 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 |
| *Source: Standard & Poor's* | | | | | **43 275 277** |

# 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 |
| *Source: Standard & Poor's* | | | | | **18 300 603** |

### 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 |
| *Source: Standard & Poor's* | | | | | **11 832 394** |

# 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*

## 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 |
| *Source: Standard & Poor's* | | | | | **11 217 370** |

### 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 |
| *Source: Standard & Poor's* | | | | | **11 820 253** |

### 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 |
| *Source: Standard & Poor's* | | | | | **11 690 385** |

## 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 |
| *Source: Standard & Poor's* | | | | | **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 |
| *Source: Standard & Poor's* | | | | | **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** |

## 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 |
| | | | | | **10 646 142** |

**Source: Standard & Poor's*

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 1330 000 | USD | 2 4804 218 | 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)

## 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.

## 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 344458 |
| 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 344458 |
| 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 |
| *Type of collateral:* | | | | | |
| Cash | - | - | - | - | - |
| Securities | see note 9 | see note 9 | see note 9 | see note 9 | see note 9 |
| *Quality of collateral:* | - | - | - | - | - |

| | 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 |
| *Type of collateral:* | | | | |
| Cash | - | - | - | - |
| Securities | see note 9 | see note 9 | see note 9 | see note 9 |
| *Quality of collateral:* | - | - | - | - |

# 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 |
| *Type of collateral:* | | | | | |
| Cash | - | - | - | - | - |
| Securities | see note 9 | see note 9 | see note 9 | see note 9 | see note 9 |
| *Quality of collateral:* | - | - | - | - | - |

| | 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 |
| *Type of collateral:* | | | | | |
| Cash | - | - | - | - | - |
| Securities | see note 9 | see note 9 | see note 9 | see note 9 | see note 9 |
| *Quality of collateral:* | - | - | - | - | - |

## 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 |
| *Type of collateral:* | | | | |
| Cash | - | - | - | see note 9 |
| Securities | see note 9 | see note 9 | see note 9 | - |
| *Quality of collateral:* | - | - | - | - |

| | 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 |
| *Type of collateral:* | | | | | |
| Cash | - | - | - | - | - |
| Securities | see note 9 | see note 9 | see note 9 | see note 9 | see note 9 |
| *Quality of collateral:* | - | - | - | - | - |

# 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 |
| *Type of collateral:* | | | | | |
| Cash | - | - | - | - | - |
| Securities | see note 9 | see note 9 | see note 9 | see note 9 | see note 9 |
| *Quality of collateral:* | - | - | - | - | - |

| | 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 |
| *Type of collateral:* | | | | |
| Cash | - | - | - | - |
| Securities | see note 9 | see note 9 | see note 9 | see note 9 |
| *Quality of collateral:* | - | - | - | - |

## Other Information (cont.)

### SFT Regulation (continued)

| | SOLYS - EURO EVOLUTION | SOLYS - EUROPE EVOLUTION | SOLYS - GLOBAL EVOLUTION | SOLYS - COMPASS TRANSATLANTIC | SOLYS - QUANDRANT 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 | - | - | - | - | - |

## 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 | - | - | - | - | - |

## 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.

## 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 |

## 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 |

## 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 |

# 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 |

## 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 |

## 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 |

## 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 |