SYQUANT Capital
Helium Funds

Helium Invest - B share class

August 31, 2026

ISIN code	LU1995645790
Monthly return	+0.02%
Net Asset Value	1 425.88 €
Fund's asset under management	421 Million €
Firm's asset under management	6235 Million €

This is a marketing communication.

This document should be read in conjunction with the prospectus and the KID PRIIPS which are available on our website www.syquant-capital.com.

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Data source, charts: Syquant Capital.

OVERVIEW

The Helium Invest fund primarily focuses its investments on Investment Grade-rated bonds and convertible bonds issued by European issuers. In addition to the carry return from short-term debt instruments, the fund aims to generate alpha by selecting discounted securities during corporate events such as mergers and acquisitions (M&A), capital increases, and refinancings.The portfolio management team increases the portfolio's exposure when it identifies particularly compelling opportunities. In such cases, credit leverage may reach up to 2 times the fund's net assets.

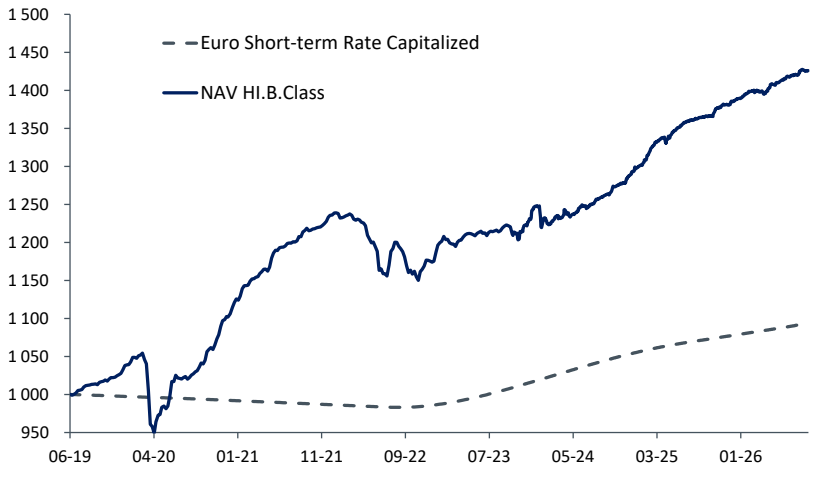
PERFORMANCE SINCE INCEPTION IN %

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sept	Oct	Nov	Dec	Total
2026	0.60%	0.16%	-0.26%	0.80%	0.44%	0.33%	0.49%	0.02%					**2.61%**
2025	1.15%	1.31%	0.44%	0.53%	0.69%	0.39%	0.26%	0.24%	0.51%	0.65%	0.30%	0.27%	**6.93%**
2024	-1.35%	-0.12%	0.29%	0.10%	0.84%	0.08%	0.89%	0.46%	0.93%	0.28%	0.89%	0.88%	**4.21%**
2023	2.22%	-0.16%	0.28%	0.71%	-0.21%	0.30%	0.14%	0.10%	0.42%	-1.29%	1.79%	1.70%	**6.10%**
2022	-0.33%	0.33%	-0.55%	-0.59%	-1.77%	-2.94%	1.96%	0.59%	-2.90%	-0.47%	1.21%	0.56%	**-4.91%**
2021	1.62%	1.72%	0.79%	1.08%	1.26%	1.16%	0.52%	0.23%	1.14%	0.18%	0.35%	1.13%	**11.75%**
2020	0.81%	-0.14%	-8.43%	2.65%	1.56%	2.32%	-0.16%	0.95%	1.01%	1.84%	2.87%	1.51%	**6.45%**
2019						0.19%	0.77%	0.38%	0.32%	0.54%	0.37%	1.27%	**3.91%**

KEY NUMBERS (YEAR ROLLING)

	1 year	3 years	5 years	Inception
Cumulative return	4.4%	17.0%	18.1%	42.6%
Annualized rate of return	4.4%	5.4%	3.4%	5.0%
% of positive months	91.7%	88.9%	78.3%	81.6%
Monthly return average	0.4%	0.4%	0.3%	0.4%
Annualized volatility	0.8%	1.6%	2.4%	3.4%
Sharpe ratio	2.9	1.6	0.6	1.1
Max Drawdown	-0.4%	-2.3%	-7.2%	-10.0%

HELIUM INVEST



GENERAL TERMS

Fund inception date	07/06/2019
Volatility Targeted	3% to 5%
Recommended investment horizon	3 years minimum
Liquidity/NAV	Daily
Limit date	Every day 5pm Luxembourg time
Principal PM	Philippe Saudreau
ISIN Code	LU1995645790
Bloomberg code	HELINBE LX
SFDR	Article 8
Fund structure	SICAV - UCITS

Currency	EUR
Domicile	Luxembourg
Administrator	CACEIS Bank Luxembourg
Auditor	Deloitte Luxembourg
Minimum investment	EUR 5 000
Management fees	1.25%
Performance fees*	10% net above Euro Short Term Rate (€STR) with High Water Mark
Result allocation	Capitalisation
Synthetic Risk Indicator	2/7

**Please refer to the prospectus for more detailed information*

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SYQUANT Capital is an independent asset management company founded in 2005 and registered by the Autorité des Marchés Financiers (AMF) under the identification number GP-05000030.
The objective of the Helium Funds is to achieve an absolute performance uncorrelated to the equity market trends.

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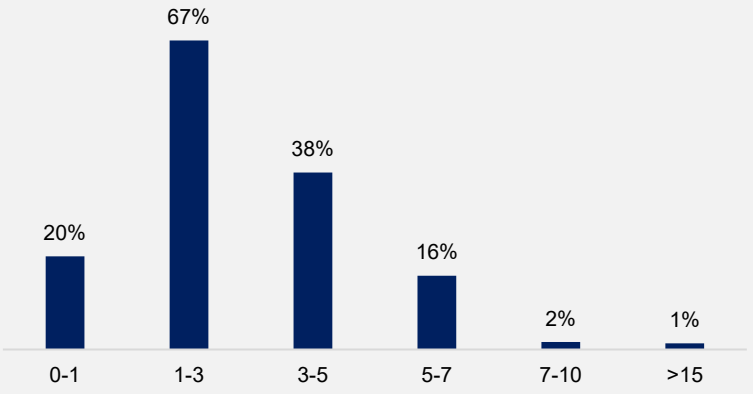
CURRENT CHARACTERISTICS OF THE CREDIT BUCKET

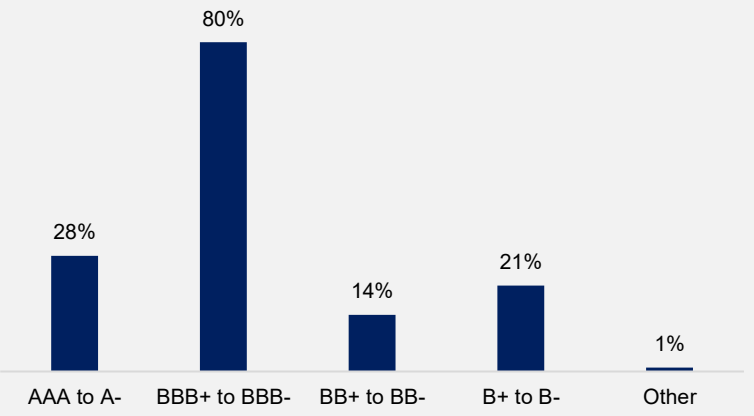
LONG CREDIT EXPOSURE	BREAKDOWN by Investment Grade / High Yield (%)	POSITIONS	DURATION	INTEREST RATE SENSITIVITY
144%xNAV	108% IG / 36% HY	81	1.74	-2.10%

BREAKDOWN BY MATURITY (% x NAV)

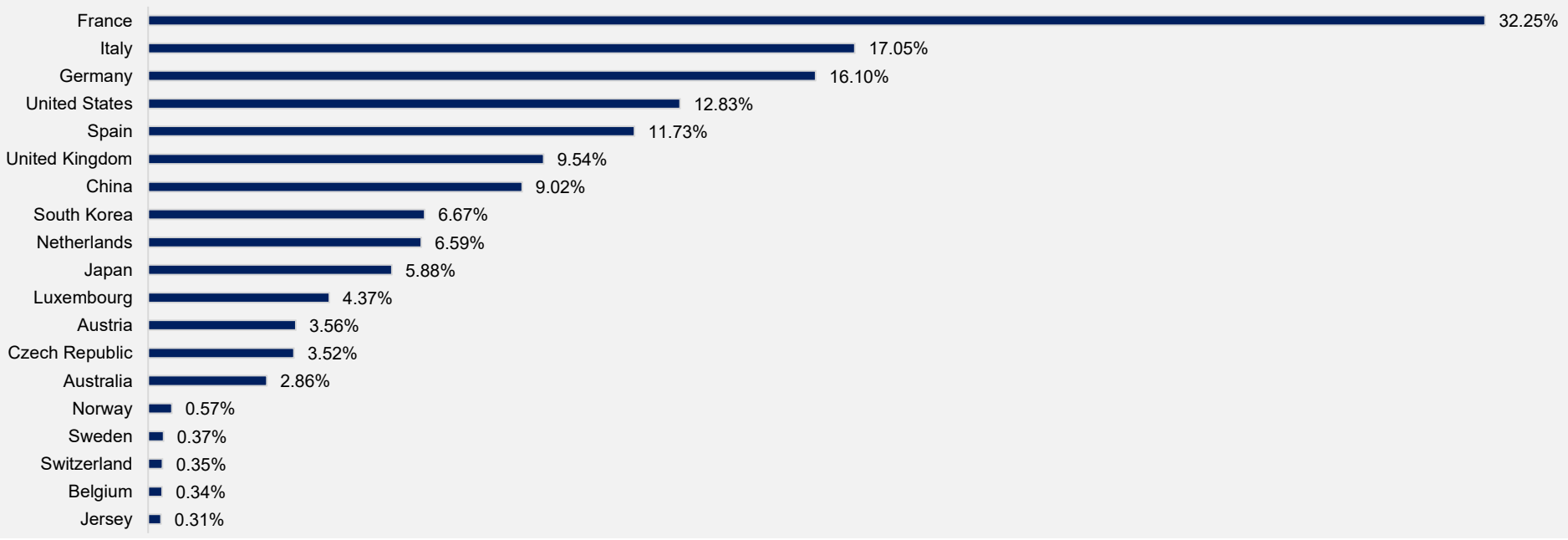


LONG CREDIT EXPOSURE
144%xNAV

BREAKDOWN BY CREDIT RATING (% x NAV)



BREAKDOWN BY ISSUER COUNTRY (% x NAV)



DISCLAIMER

The information contained in this document does not constitute any recommendation or investment proposal. This material has been prepared for informational purposes only. This document is neither an offer to sell nor a solicitation of an offer to buy any securities or other investment product described herein.

Product(s) described herein is/are not available to all persons in all geographic locations. There are significant risks associated with investment in the Fund. Investment may not be suitable for all investors and is intended for sophisticated investors who have fully understood the risks associated with such an investment and can accept a substantial or complete loss of their investment.

Each prospective investor should review the Prospectus of the Fund which contains important information concerning risk factors, past performance and material aspects of the Fund and which must be read carefully before any decision to invest is made.

Past performance is not a guarantee of future results and no assurance can be given that product(s) described herein will yield favourable investment results or that the Fund's investment objectives will be achieved or that the investor will receive a return of all or part of their investment.

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DISCLAIMER

CISA Swiss disclosure

For Helium Invest B

1. Representative
The representative in Switzerland is CACEIS (Switzerland) SA, 25, Route de Signy, 1260 Nyon, Switzerland.

2. Paying agent
The paying agent in Switzerland is CA Indosuez, 4 quai Général Guisan, 1204 Genève, Switzerland.

3. Location where the relevant documentation can be obtained
The Prospectus, the Articles of Association and annual and semi-annual report, annual financial statements can be obtained free of charge from the representative in Switzerland.

4. Place of performance and jurisdiction
The place of performance and jurisdiction is the registered office of the representative in Switzerland with regards to the Shares distributed in and from Switzerland.

5. Payment of retrocessions
The Fund/Management Company and its agents may pay retrocessions as remuneration for distribution activity in respect of Shares of the Fund in or from Switzerland. This remuneration may be deemed payment for the following services in particular:
Distribution of Shares, Retrocessions are not deemed to be rebates, even if they are ultimately passed on, in full or in part, to the investors. The recipients of such retrocessions must ensure transparent disclosure and inform investors, unsolicited and free of charge, about the amount of remuneration they may receive for distribution. On request of the investor, the recipients of retrocessions must disclose the amounts they actually receive regarding Helium Fund fund distributed to this investor

For all other share class

1. Representative
The representative in Switzerland is CACEIS (Switzerland) SA, 25, Route de Signy, 1260 Nyon, Switzerland.

2. Paying agent
The paying agent in Switzerland is CA Indosuez, 4 quai Général Guisan, 1204 Genève, Switzerland.

3. Location where the relevant documentation can be obtained
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