

## KEY INFORMATION DOCUMENT

### Objective

This document provides essential information about the investment product. It is not intended for marketing purposes. This information is provided to you as required by law and serves to help you understand the nature of this product and its risks, costs and potential risk and rewards, and compare it with other products.

### Product

## SG29 MAS Funds - Rates Volatility - CLASS H-EB - GBP (A Sub-Fund of the investment company named SOLYS (the "Company"))

An investment Sub-Fund subject to Luxembourg law

Société Générale Investment Solutions (France), SOCIÉTÉ GÉNÉRALE Group  
LU2942373213

<https://www.investmentsolutions.societegenerale.fr>

For more information you may call +33 1 58 98 89 11.

CSSF, the Luxembourg financial services authority, is responsible for monitoring Société Générale Investment Solutions (France)'s compliance with this key information document.

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### Key features of this product

**Type:** Undertakings for Collective Investments in Transferable Securities (UCITS)

**Duration:** This Sub-Fund was established for a term of 99 years.

**Objectives:**

The investment objective of SOLYS – SG29 MAS Funds – Rates Volatility (the "Sub-Fund") is to seek capital appreciation over the long term by being exposed to carry strategies whose performances are mainly linked to US and EU rates volatility markets (collectively the "Strategies").

This Sub-Fund is actively managed and is not managed in line with any benchmark index.

The Sub-Fund seeks to achieve its investment objective by providing exposure to swaptions and swaps traded mainly on US and EU interest rates. The Sub-Fund will mainly be exposed to strategies that systematically take exposure to forward interest rates' volatility across different maturities and interest rate tenors, to optimize the expected carry.

The Sub-Fund's investment strategy aims to generate stable long term carry, and profit when implied volatility increases on US and EU interest rates markets. Conversely, such Sub-Fund's investment strategy may suffer in case of subdued implied volatility or elevated realized volatility in the US and EU interest rates market.

The Sub-Fund will obtain its exposure either by:

- investing directly in listed options and/or listed financial futures and/or,
- getting exposure to part or all of the Strategies through: (i) the use of structured notes such as EMTN (Euro Medium Term Note), and/or, (ii) OTC Derivatives such as swaptions on US and EU interest rate curves, and/or interest rate swaps on US and EU interest rate curves, total return swaps (TRS) and/or fully-funded or unfunded swaps.

In addition, when getting exposure through one or several OTC swap transactions, the Sub-Fund may invest in a basket of highly liquid securities (the "Basket of Securities") and:

- enter into OTC swap transactions to obtain exposure to Strategies in addition to that of the Basket of Securities and/or,
- exchange, by way of OTC swap transactions, the value of such Basket of Securities against the value of the Strategies.

The Basket of Securities may be composed of:

- for up to 110% of the Sub-Fund's net assets, international equities included in a major stock index and/or,
- for up to 110% of the Sub-Fund's net assets, OECD government bonds with a rating of at least BBB- (Standard & Pools) (or an equivalent rating from another leading rating agency).

In order to hedge the currency of the share against the currency of the Sub-Fund, the Sub-Fund uses a hedging strategy which reduces the impact of changes between the currency of the Sub-Fund and the currency of the Share Class.

The share currency is the Dollar (GBP).

**Invested financial instruments:** International Equities, OECD Government Bonds, swaps and swaptions on interest rates, OTC Derivatives such as total return swaps (TRS), fully-funded or unfunded swaps, EMTN (Euro Medium Term Note), listed derivatives such as financial futures or listed options.

**Dividend policy:** All Classes of Shares are capitalization Shares.

**Net Asset Value:** Is calculated daily provided that the relevant stock exchanges are open for trading and orders can be covered. Please refer to the prospectus for the exact business days on which the NAV will be calculated.

**Subscriptions and Redemptions:** One Business Day before any Dealing Day (as defined in the Prospectus) at 12:00 Luxembourg time at the latest.

**Eligible investors:** This Share Class is available to institutional investors within the meaning of Article 174 2c) of Luxembourg law of 17 December 2010 on undertakings for collective investment, as may be amended, and except for U.S. Persons.

**Recommendation:** This Sub-Fund may not be appropriate for investors who plan to withdraw their money within less than 3 years.

**Depositary:** Société Générale Luxembourg S.A.

**Additional information:** You may obtain more information about this Sub-Fund, including its prospectus and financial reports, free of charge upon request directly to Société Générale Investment Solutions (France), 29 boulevard Haussmann, 75009 Paris and on its website at:

<https://www.investmentsolutions.societegenerale.fr>

The Sub-Fund's net asset value is available at: <https://www.fundsquare.net>

## What are the risks and potential rewards?

### Synthetic Risk Indicator:



This risk indicator assumes that you stay invested for at least 3 years. The actual risk incurred may be quite different if you leave the Sub-Fund prematurely, and this may adversely affect your return. This risk indicator measures this product's level of risk relative to that of other investment products. It reflects the probability that adverse market movements may cause this financial product to suffer a loss, or that we may not be able to pay you.

We have given this product a medium-low risk class rating of 3 out of 7. This means that it has between low and medium level potential for loss, and that Management Company may not be able to fully redeem your investment if market conditions deteriorate. This may affect Management Company's ability to pay you.

The Sub-Fund may also be exposed to the following risks which are not covered by the risk indicator:

**Counterparty risk:** This is the risk that a counterparty to an over-the-counter transaction with the Sub-Fund may be unable to honor its contractual obligations.

**Credit risk:** Deterioration in the credit quality of an issuer.

As this product offers no protection against market fluctuations, you could lose all or part of your investment.

### Performance scenarios

The figures shown below account for all the costs that are inherent to the financial product, but not necessarily all of the fees you may owe to your advisor or distributor. They also do not take into account your personal tax situation, which may also affect the amounts you receive.

Your return from this Sub-Fund depends on the future performance of financial markets. Future market movements are random and cannot be accurately predicted. The unfavorable, intermediate and favorable scenarios presented below are examples based respectively on the Sub-Fund's worst, median and best returns and on the average performance of the appropriate benchmark index over the last 10 years.

Markets may behave quite differently in the future. The stressed scenario shows your hypothetical return under extreme market conditions.

Recommended holding period: 3 years  
Investment: GBP 10,000

Scenarios		If you leave after:	
		1 year	3 years
Minimum return	No minimum return is guaranteed. You could lose some or all of your investment.		
Stressed scenario	Your hypothetical return net of costs	7 090 GBP	7 280 GBP
	Average annual return	-29.10%	-10.00%
Unfavorable scenario	Your hypothetical return net of costs	8 870 GBP	7 960 GBP
	Average annual return	-11.30%	-7.30%
Intermediate scenario	Your hypothetical return net of costs	10 330 GBP	11 190 GBP
	Average annual return	3.30%	3.80%
Favorable scenario	Your hypothetical return net of costs	12 260 GBP	13 570 GBP
	Average annual return	22.60%	10.70%

The unfavorable scenario occurred for an investment in the benchmark between June 2016 and June 2019.

The moderate scenario occurred for an investment in the benchmark between October 2022 and October 2025.

The favorable scenario occurred for an investment in the benchmark between December 2021 and December 2024.

## What happens if the Sub-Fund sponsor is unable to redeem my shares?

If the management company that manages your Sub-Fund's assets defaults, this will have no effect on your investment. Your Sub-Fund depositary is responsible for the custody and safekeeping of your Sub-Fund's assets.

## How much will this investment cost me?

We may share the costs with the person who sells you the product to cover the services they provide to you. That person will inform you of the amount.

## COSTS OVER A 3-YEAR PERIOD

The tables below show the amounts taken from your investment to cover the various costs. These amounts depend on the amount you invest and on how long you hold your investment. The amounts shown here are examples based on a hypothetical investment amount and different possible investment periods.

We have assumed the following:

- that in the first year you would get back the amount you invested (0% annual return);
- that for the other holding periods the product will perform as shown in the intermediate scenario;
- GBP 10,000 are invested.

Investment: GBP 10,000	If you leave after:	
	1 year	3 years
Total costs	41 GBP	138 GBP
Annual cost in % (*)	0.41%	0.42% per annum

(\*) It shows how much costs reduce your return annually over the holding period. For example, it shows that if you exit at the end of the recommended holding period, your average return per year is expected to be 4.22% before costs are deducted and 3.80% after costs are deducted.

## COSTS BREAKDOWN

One off entry and exit charges		
The impact of annual costs if you leave after just 1 year. Investment: GBP 10,000		
Entry charge	0.00% of your investment. This is the maximum amount you will pay and you may pay less.	0 GBP
Exit charge	0.00% of your investment before it is paid to you. This is the maximum amount you will pay and you may pay less.	0 GBP
Charges taken from the Sub-Fund annually		
Management fees and other administrative and operating expenses	0.41% of the value of your investment per annum. This estimate is based on the actual costs incurred during the previous year.	41 GBP
Transaction costs	0.00% of the value of your investment per annum. This is an estimate of the costs we incur when we buy and sell the investments that underlie the product. The actual amount depends on the volume of securities we buy or sell.	0 GBP
Ancillary charges taken from the Sub-Fund under specified conditions		
Performance-related fees	There is no performance-related fee for this product.	0 GBP

## How long do I have to hold my investment and can I withdraw my money early?

### RECOMMENDED INVESTMENT PERIOD: 3 YEARS

This Sub-Fund may not be appropriate for investors who plan to withdraw their money within less than 3 years. The recommended holding period is intended to minimize the risk of capital loss on your investment if redeemed after this period. It does not however constitute a guarantee. You may however redeem your investment at any time. Your Sub-Fund charges no redemption fee.

## Who do I contact if I have a question or complaint?

You may address any questions or complaints directly to: Société Générale Investment Solutions (France), 29 boulevard Haussmann, 75009 Paris, or via its website at <https://www.investmentsolutions.societegenerale.fr/fr/contact/>

## Other relevant information

All legal documents (ie the prospectus and the most recent annual and half-yearly reports) are available on request and free of charge from the management company or on its website at <https://www.investmentsolutions.societegenerale.fr>