

## 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 - Alpha Commodity - CLASS EB USD (A Sub-Fund of the investment company named SOLYS (the "Company"))

An investment Sub-Fund subject to Luxembourg law

SG 29 HAUSSMANN (SOCIETE GENERALE Group)

LU2868913067

<https://sg29haussmann.societegenerale.fr>.

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

CSSF, the Luxembourg financial services authority, is responsible for monitoring SG 29 HAUSSMANN's compliance with this key information document.

SG 29 HAUSSMANN is approved to operate in France under license No. GP-06000029 and is regulated by the AMF.

Date this document was created: 27/03/2025

### 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 - Alpha Commodity (the "Sub-Fund") is to seek capital appreciation over the medium to long term through the use of diversified quantitative investment strategies across the commodity markets.

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 the investor with an exposure to a basket of various single quantitative investment strategies (altogether the "Strategy" and each single strategy a "Sub-Strategy" or "Sub-Strategies").

The Sub-Fund will be indirectly exposed to commodity indices through the use of financial derivatives instruments. The commodities to which the Sub-Fund may be exposed will be those composing the Bloomberg Commodity Index (BCOM Index).

The Sub-Fund will implement its strategy by selecting a basket of strategies that aim to capture market inefficiencies across the commodity markets. The Sub-Fund may in particular invest in:

- term-structure strategies, that aim to benefit from market dislocation in the term structure of the commodity markets and/or,
- relative value strategies, that aim to benefit from the relative cheapness or cheapness of commodities and/or,
- momentum strategies aiming to take advantage of the persistence of directional moves within the commodity markets.

The Sub-Fund will get exposure to the Strategy through the use of :

- OTC Derivatives such as:
  - total return swaps (TRS) and/or,
  - fully-funded and/or unfunded swaps,
- structured notes such as EMTN (Euro Medium Term Note).

In addition, the Sub-Fund may invest in a basket of highly liquid securities (the "Basket of Securities") and 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, 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 & Poors) (or an equivalent rating from another leading rating agency) and/or,
- for up to 110% of the Sub-Fund's net assets, units or shares of UCITS authorized according to Directive 2009//65/EC.

The share currency is the Dollar (USD).

**Invested financial instruments:** International Equities, OECD Government Bonds, commodity indices (through the use of financial derivatives instruments), 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, shares of UCITS.

**Dividend policy:** All Class 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 5 years.

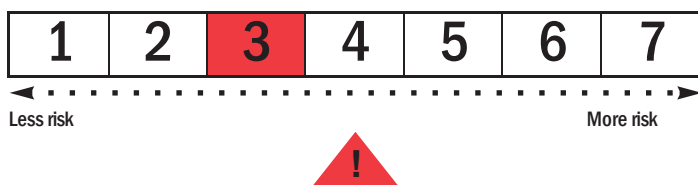
**Depository:** Société Générale Luxembourg S.A.

**Additional information:** You may obtain more information about this Sub-Fund, including its prospectus and financial reports, free of charge upon request directly to SG 29 HAUSSMANN, 29 boulevard Haussmann, 75009 Paris and on its website at <https://sg29haussmann.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 5 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 SG 29 Haussmann may not be able to fully redeem your investment if market conditions deteriorate. This may affect SG 29 Haussmann'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: 5 years  
Investment: USD 10,000

Scenarios		If you leave after:	
		1 year	5 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	6 990 USD	6 410 USD
	Average annual return	-30.10%	-8.50%
Unfavorable scenario	Your hypothetical return net of costs	10 030 USD	11 100 USD
	Average annual return	0.30%	2.10%
Intermediate scenario	Your hypothetical return net of costs	10 700 USD	14 630 USD
	Average annual return	7.00%	7.90%
Favorable scenario	Your hypothetical return net of costs	12 110 USD	16 330 USD
	Average annual return	21.10%	10.30%

The unfavorable scenario occurred for an investment in the benchmark between February 2023 and February 2024.

The moderate scenario occurred for an investment in the benchmark between July 2017 and July 2022.

The favorable scenario occurred for an investment in the benchmark between November 2018 and November 2023.

## 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 5-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;
- USD 10,000 are invested.

Investment: USD 10,000	If you leave after:	
	1 year	5 years
Total costs	41 USD	302 USD
Annual cost in % (*)	0.41%	0.44% 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 8.34% before costs are deducted and 7.90% 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: USD 10,000		
Entry charge	0.00% of your investment. This is the maximum amount you will pay and you may pay less.	0 USD
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 USD
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 is an estimate.	41 USD
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 USD
Ancillary charges taken from the Sub-Fund under specified conditions		
Performance-related fees	There is no performance-related fee for this product.	0 USD

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

### RECOMMENDED INVESTMENT PERIOD: 5 YEARS

This Sub-Fund may not be appropriate for investors who plan to withdraw their money within less than 5 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 SG 29 HAUSSMANN, 29 boulevard Haussmann, 75009 Paris, or via its website at <https://sg29haussmann.societegenerale.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://sg29haussmann.societegenerale.fr>.