

Key Information Document

Purpose

This document provides you with key information about this investment product. It is not marketing material. The information is required by law to help you understand the nature, risks, costs, potential gains and losses of this product and to help you compare it with other products.

Product

Name	Structured Investments SICAV - GSQuartix Modified Strategy on the Bloomberg Commodity Index Total Return Portfolio Class I (USD)
PRIIP Manufacturer	Amundi Luxembourg S.A.
ISIN	LU0397156190
Website	www.gsfundsolutions.com
Contacting the manufacturer	www.amundi.lu or call +352 2686 8001.
Competent authority	The Commission de Surveillance du Secteur Financier ("CSSF") is responsible for supervising the Fund in relation to this Key Information Document.
Authorisation details	This Fund and its sub-funds are authorised in Luxembourg and supervised by the CSSF.
Management Company	Amundi Luxembourg S.A. is authorized in Luxembourg and regulated by the CSSF.
KID Production Date	13/08/24

What is this product?

Type	<p>The Structured Investments SICAV (the "Fund") was incorporated as a société anonyme – an open-ended fund formed under the amended law of 17 December 2010 on undertakings for collective investment. The Fund is a UCITS within the meaning of the UCITS Directive. The Fund is an umbrella fund with multiple sub-funds. GSQuartix Modified Strategy on the Bloomberg Commodity Index Total Return Portfolio (the "Sub-Fund") is a sub-fund of the Fund. Structured Investments SICAV - GSQuartix Modified Strategy on the Bloomberg Commodity Index Total Return Portfolio Class I (USD) (the "Shares") are a class of shares in the Sub-Fund. The Sub-Fund is a sub-fund of an investment fund, whose performance is dependent on its portfolio as further described in the section "Objectives" of this KID.</p>
Term	<p>The Sub-Fund and Shares have no maturity date. The PRIIP manufacturer is able to terminate the Shares and/or the Sub-Fund unilaterally. The Shares and/or the Sub-Fund and the Fund can be liquidated pursuant to the standard procedures set out in the prospectus under "GENERAL INFORMATION ON THE UMBRELLA FUND – Dissolution and liquidation of the Umbrella Fund, any Portfolio or any class of Shares".</p>
Objectives	<p>The investment objective of the Sub-Fund is to track the Goldman Sachs Modified Strategy D266 on the Bloomberg Commodity Index Total Return (the "Strategy"). The product provides the potential for capital growth. What you will receive at the end of the recommended holding period, as further described below, is not certain and will depend on the performance of the Strategy. The Strategy seeks to outperform the Bloomberg Commodity Index Total Return (the "Index") by making certain adjustments to the methodology for calculating the Index, in order to capture prevailing market conditions and/or seasonal supply and demand for, or trading patterns of, the underlying commodities, as further described below. These adjustments are intended to enhance the performance of the Strategy over that of the Index. If the value of the Strategy rises, the value of your investment should also rise. If the value of the Strategy falls, the value of your investment should also fall.</p> <p>The Index aims to provide a broadly diversified representation of commodity markets as an asset class. The Index represents more than 20 commodities. The Index, and therefore the Strategy, is not exposed to each constituent commodity equally. Like the Index, the Strategy is made up of commodity futures. A commodity future is an agreement for the purchase and sale of a particular commodity at a fixed price on a future delivery date. As a commodity future in the Strategy nears its delivery date, the Strategy will replace that commodity future with a new one with a later delivery date. This is called "rolling".</p> <p>The Sub-Fund will not invest directly in the futures that make up the Strategy. Instead, the Sub-Fund will gain exposure to the Strategy under financial contracts entered into with counterparties (which may include Goldman Sachs International).</p> <p>You may redeem your Shares on a daily basis. The Shares do not pay dividends. Shares are available in other share classes and as described under "Subscription, Transfer, Conversion and Redemption of Shares" in the prospectus of the Fund and in other currencies as may be specified in the list of available share classes for the Sub-Fund on www.gsfundsolutions.com. Shareholders may apply for their shares of any share class of any sub-fund to be converted into any share class of another sub-fund, subject to the conditions set out in the prospectus of the Fund (charges may apply). Periodic reports and the prospectus, as further outlined in the section "Other information" below, are prepared for the Fund as a whole.</p>
Depository	The Bank of New York Mellon SA/NV Luxembourg branch
Additional Information	<p>Please refer to the prospectus of the Fund for any further information and for the full legal terms and conditions about the Sub-Fund or other practical information. All documents (prospectus of the Fund, annual and semi-annual reports in English) are available free of charge upon request or at www.gsfundsolutions.com. Information on the Sub-Fund and Share's net asset value is available from the administrator or at www.gsfundsolutions.com. Structured Investments SICAV is an investment company with segregated liability between sub-funds under Luxembourg law. This means that the assets and liabilities of one sub-fund are separate from the assets and liabilities of another sub-fund. Therefore, the assets of the Sub-Fund you have invested in should not be used to pay the liabilities of other sub-funds. However, this has not been tested in other jurisdictions.</p>
Intended retail investor	<p>The product is intended to be offered to retail investors who fulfil all of the criteria below:</p> <ol style="list-style-type: none">1. they have the ability to make an informed investment decision through sufficient knowledge and understanding of the product and its specific risks and rewards, either independently or through professional advice, and they may have experience of investing in and/or holding a number of similar products providing a similar market exposure;2. they seek capital growth, expect the movement in the underlying to perform in a way that generates a favourable return and have an investment horizon of the recommended holding period specified below;3. they accept the risk of a total loss of their investment; and;4. they have a medium to long term investment horizon due to several risks including market and credit risk, which can significantly impact your return on investment and should be willing to accept a risk of 4 out of 7, which is medium risk. These risks are further described in the section "What are the risks and what could I get in return?".

What are the risks and what could I get in return?

Summary Risk Indicator



The risk indicator assumes you keep the product for 5 years. The actual risk can vary significantly if you cash in at an early stage and you may get back less.

The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movements in the markets or because the Sub-Fund is not able to pay you. We have classified this product as 4 out of 7, which is a medium risk class. This rates the potential losses from future performance at a medium level; and poor market conditions could impact the capacity of the Sub-Fund to pay you. **Be aware of currency risk. In some circumstances, you may receive payments in a different currency, so the final return you will get may depend on the exchange rate between the two currencies. This risk is not considered in the indicator. For further information on risk please refer to sub-section "Particular Risks of Investing in the Portfolio" included in the supplement pertaining to the Sub-Fund of the prospectus of the Fund. This product does not include any protection from future market performance so you could lose some or all of your investment. If the Sub-Fund is not able to pay you what is owed, you could lose your entire**

investment.

Performance Scenarios

What you will get from this product depends on future market performance. Market developments in the future are uncertain and cannot be accurately predicted. The unfavourable, moderate, and favourable scenarios shown are illustrations using the worst, average, and best performance of the product over the last 10 years.

Recommended holding period:		5 years	
Example Investment:		USD 10,000	
Scenarios		If you exit after 1 year	If you exit after 5 years
Minimum	There is no minimum guaranteed return. You could lose some or all of your investment		
Stress scenario	What you might get back after costs	4,100 USD	3,260 USD
	Average annual return	-58.98%	-20.08%
Unfavourable scenario	What you might get back after costs	7,160 USD	6,680 USD
	Average annual return	-28.37%	-7.77%
Moderate scenario	What you might get back after costs	10,000 USD	13,730 USD
	Average annual return	-0.02%	6.54%
Favourable scenario	What you might get back after costs	15,030 USD	17,940 USD
	Average annual return	50.31%	12.4%

The figures shown include all the costs of the product itself, but may not include all of the costs that you pay to your advisor or distributor. The figures do not take into account your personal tax situation, which may also affect how much you get back.

- **Stress scenario:** shows what you might get back in extreme market circumstances.
- **Unfavourable scenario:** This type of scenario occurred for an investment between May 2022 and July 2024
- **Moderate scenario:** This type of scenario occurred for an investment between October 2016 and October 2021
- **Favourable scenario:** This type of scenario occurred for an investment between May 2017 and May 2022

What happens if Amundi Luxembourg S.A. is unable to pay out?

The investor may not face a financial loss due to the default of the PRIIP Manufacturer. The assets of the Fund are held in safekeeping by its depositary, The Bank of New York Mellon SA/NV, Luxembourg branch (the "Depositary"). However, in the event of the Depositary's insolvency, or someone acting on its behalf, the Fund may suffer a financial loss. However, this risk is mitigated to a certain extent by the fact the Depositary is required by law and regulation to segregate its own assets from the assets of the Fund. The Depositary will also be liable to the Fund for any loss arising from, among other things, its negligence, fraud or intentional failure properly to fulfil its obligations (subject to certain limitations as set out in the agreement with the Depositary). Losses are not covered by an investor's compensation or guaranteed scheme.

What are the costs?

The person advising on or selling you this product may charge you other costs. If so, this person will provide you with information about these costs and how they affect your investment.

Costs over time

The tables show the amounts that are taken from your investment to cover different types of costs. These amounts depend on how much you invest, how long you hold the product. The amounts shown here are illustrations based on an example investment amount and different possible investment periods. We have assumed: in the first year you would get back the amount that you invested (0% annual return). For the other holding periods we have assumed the product performs as shown in the moderate scenario. USD 10,000 is invested.

Investment USD 10,000		
Scenarios	If you exit after 1 year	If you exit after 5 years
Total costs	173 USD	1,231 USD
Annual cost impact(*)	1.73 %	1.85 %

(*) This illustrates how costs reduce your return each year over the holding period. For example, it shows that if you exit at maturity your average return per year is projected to be 8.38% before costs and 6.54% after costs.

Composition of costs

One-off costs upon entry or exit		If you exit after 1 year
Entry cost	0.0% of the amount you pay in when entering this investment	0 USD
Exit cost	0.0% of your investment before it is paid out to you	0 USD
Ongoing costs taken each year		
Management fees and other administrative or operating costs	1.15% of the value of your investment per year. This is an estimate based on actual costs over the last year.	115 USD
Transaction costs	0.58% of the value of your investment per year. This is an estimate of the costs incurred when we buy and sell the underlying investments for the product. The actual amount will vary depending on how much we buy and sell.	58 USD
Incidental costs taken under specific conditions		
Performance fees	The actual amount will vary depending on how well your investment performs. The aggregated cost estimation above includes the average over the last 5 years. There is no performance fee for this product.	0 USD

How long should I hold it and can I take my money out early?

Recommended holding period: 5 years

The product aims to provide you with the return described under "1. What is this product?" above in case that the product is held for at least 5 years which is the recommended holding period. We have selected the recommended holding period of 5 years to align your shareholding with the medium to long-term nature of the investments and the assumption that the Sub-Fund will achieve optimized return over the medium to long-term. Cashing in before the recommended holding period will increase the risk of lower investment returns. You can sell/redeem shares at the frequency as set out in the section "What is this product?".

Further information on how you can redeem shares can be found in the prospectus of the Fund under "SUBSCRIPTION, TRANSFER, CONVERSION AND REDEMPTION OF SHARES". Exit costs, if any, are disclosed in the section "What are the costs?" above.

How can I complain?

Any complaint regarding the person advising on or selling the product (such as your intermediary) can be submitted directly to that person. Should you wish to complain about the product and/or the service you have received, please contact Amundi Luxembourg S.A., at 5, Allée Scheffer, L-2520 Grand Duchy of Luxembourg or submit your complaint to info@Amundi.com or via gsfundsolutions.com.

Other relevant information

Additional information in relation to the product, in particular, information about the product's performance over the past 10 years is available under <https://iquant.space/>. Previous performance scenario calculations may be found at <https://iquant.space/>.

The information contained in this KID is supplemented by the articles of incorporation and the prospectus, which will be available to investors before subscription, together with the latest annual report and any subsequent half-yearly report, as applicable. Further information about the Fund, including a copy of the prospectus, latest annual report and any subsequent half-yearly report can be found in English at www.gsfundsolutions.com or at the Fund's registered office at The Bank of New York Mellon SA/NV Luxembourg branch, Vertigo Building – Polaris, 2-4, rue Ruppert, L-2453 Luxembourg, Grand Duchy of Luxembourg free of charge. A paper copy of the KID is available upon request, free of charge at the Fund's registered office at The Bank of New York Mellon SA/NV Luxembourg branch, Vertigo Building – Polaris, 2-4, rue Ruppert, L-2453 Luxembourg, Grand Duchy of Luxembourg. The KID is available at www.gsfundsolutions.com.