

## 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

#### Itraxx® Xover S41 Tranche 12% - 24% II

ISIN: SE0022394409

MANUFACTURER: Société Générale, <http://kid.sgmarkets.com>, Call +33(0) 969 32 08 07 for more information

COMPETENT AUTHORITY OF THE MANUFACTURER: Autorité des Marchés Financiers (AMF) & Autorité de Contrôle Prudentiel et de Résolution (ACPR) is responsible for supervising Société Générale in relation to this Key Information Document.

DATE OF PRODUCTION OF THIS KID: 14/06/2024

ISSUER: SG Issuer | GUARANTOR: Société Générale

You are about to purchase a product that is not simple and may be difficult to understand

### WHAT IS THIS PRODUCT?

Product Currency	SEK	Settlement Currency	SEK
Listing	Nasdaq OMX Stockholm AB, Sweden	Nominal Value	SEK 10,000 per note
Minimum Investment	SEK 50,000	Issue Price	94.25% of the Nominal Value
Maturity Date	10/07/2029	Minimum Reimbursement	No, you can lose up to the full invested amount
Reference Index	ITraxx Crossover Series 41	Coupon (per annum)	Indicatively 8.00% subject to a minimum of 6.5%
Day Count Fraction	30/360 Convention	Attachment Point	12% of the Nominal Value
Thickness	12% of the Nominal Value	Detachment Point	24% of the Nominal Value

### Underlying

Weight	0.01334	0.01333
Reference Entities	ADLER Real Estate GmbH; AIR FRANCE - KLM; ALLWYN ENTERTAINMENT FINANCING (UK) PLC; ALSTOM; ALTICE FRANCE; ARDAGH PACKAGING FINANCE PUBLIC LIMITED COMPANY; Altice Finco S.A.; BELLIS ACQUISITION COMPANY PLC; Boparan Finance PLC; C&W Senior Finance Limited; CECONOMY AG; CROWN EUROPEAN HOLDINGS; Cellnex Telecom, S.A.; Cheplapharm Arzneimittel GmbH; Cirsia Finance International S.a.r.l.; Clariant AG; Constellium SE; DUFY ONE B.V.; EG Global Finance plc; ELO; EP Infrastructure, a.s.; Elis; FORVIA; GKN HOLDINGS LIMITED; GRIFOLS, S.A.;	Hapag-Lloyd Aktiengesellschaft; ILIAD HOLDING; INEOS Finance plc; INEOS QUATTRO FINANCE 2 PLC; Iceland Bondco PLC; Infrastrutture Wireless Italiane S.p.A.; International Consolidated Airlines Group, S.A.; International Game Technology PLC; Intrum AB; JAGUAR LAND ROVER AUTOMOTIVE PLC; Kaixo Bondco Telecom, S.A.U.; LANXESS Aktiengesellschaft; LOXAM; Lottomatica S.p.A.; MARKS AND SPENCER p.l.c.; MOTION BONDCO DESIGNATED ACTIVITY COMPANY; Matterhorn Telecom S.A.; Monitchem Holdco 3 S.A.; Mundys S.p.A.; NOVAFIVES; Nexi S.p.A.; Nidda Healthcare Holding GmbH; Nokia Oyj; OI European Group B.V.; PPF Telecom Group B.V.; Picard Bondco S.A.; Premier Foods Finance PLC; RENAULT; REXEL; ROLLS-ROYCE PLC; STONEGATE PUB COMPANY FINANCING LIMITED; Saipem Finance International B.V.; Samhallsbyggnadsbolaget i Norden AB; Schaeffler AG; Stena Aktiebolag; Sunrise HoldCo IV B.V.; TELECOM ITALIA SPA; TK Elevator Holdco GmbH; TUI AG; TechnipFMC PLC; Telefonaktiebolaget L M Ericsson; United Group B.V.; VALEO; VIRGIN MEDIA FINANCE PLC; Verisure Midholding AB; Volvo Car AB; Webuild S.p.A.; ZF Europe Finance B.V.; Ziggo Bond Company B.V.; thyssenkrupp AG
Reference Entities ISIN	XS1713464524; FR001400F2Q0; XS2440790835; FR0013453040; XS1859337419; USG04586AU00; XS1577952440; XS2303071992; XS1082473395; USG3165UAA90; XS2356316872; XS1227287221; XS1551726810; XS2112973107; XS2388186996; CH0469273541; XS1713568811; XS2079388828; XS2719998952; FR0013510179; XS2034622048; FR0013318102; XS1963830002; XS1611857795; XS1598757760	XS2326548562; XS2397781357; XS2250349581; XS2291929573; XS2660424008; XS2200215213; XS2322423455; XS2009038113; XS2211136168; XS1881005976; XS2397198487; XS1501367921; XS1975716595; XS2536848448; XS0863523030; USG6329EAB95; XS2052290439; XS2615006470; XS2301390089; XS1713466222; XS2332589972; XS1690644668; XS1960685383; XS2624554320; XS1969645255; XS2361344315; XS2347091279; FR0013299435; XS2403428472; XS0944831154; XS1575503146; XS2202907510; XS2049823680; DE000A289Q91; USW8758PAK22; USN9T41QAG33; XS1497606365; XS2198191962; DE000A3E5KG2; XS2197326437; XS2441574089; XS2111947748; FR0013139482; XS2189766970; XS2287912450; XS2486825669; XS2271356201; XS2010039977; USN9836ZAA68; XS1173293561

### Type

This product is an unsecured debt instrument governed by English law.



we are not able to pay you.

We have classified this product as 5 out of 7, which is a medium-high risk class.

This rates the potential losses from future performance at a medium-high level, and poor market conditions are very unlikely to impact our capacity to pay you.

This product does not include any protection from future market performance so you could lose some or all of your investment.

If we are not able to pay you what is owed, you could lose your entire investment.

Inflation Risk : if the current economic situation characterized by high inflation persisted throughout the life time of the product, then the "real" return of the product, equal to its return minus the inflation rate, might be negative.

#### 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 scenarios shown are illustrations based on results from the past and on certain assumptions. Market could develop very differently in the future.

Recommended holding period:		4 years 9 months 7 days	
Example Investment:		SEK 100,000	
		If you exit after 1 year	If you exit after 4 years 9 months 7 days (Recommended holding period)
Scenarios			
Minimum*	There is no minimum guaranteed return. You could lose some or all of your investment		
Stress	What you might get back after costs	SEK 9,438	SEK 4,433
	Average return each year	-90.6%	-48.0%
Unfavourable	What you might get back after costs	SEK 112,663	SEK 37,593
	Average return each year	12.7%	-18.5%
Moderate	What you might get back after costs	SEK 131,992	SEK 145,542
	Average return each year	32.0%	8.2%
Favourable	What you might get back after costs	SEK 132,894	SEK 145,542
	Average return each year	32.9%	8.2%

(\*) the return shown in the Minimum Scenario is the Minimum Reimbursement and does not include other type of return such as guaranteed coupon payments.

The figures shown include all the costs of the product itself, but may not include all 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.

The stress scenario shows what you might get back in extreme market circumstances.

The % figures in the table represent the potential positive (green) or negative (red) returns you might achieve at the end of the recommended holding period (last column) or by selling the product before (previous column) and for a stressed, unfavourable, moderate and favourable scenario (per line). These scenarios were calculated using simulations based on the underlying's past performance.

## WHAT HAPPENS IF SOCIÉTÉ GÉNÉRALE IS UNABLE TO PAY OUT?

If the Issuer defaults you may only claim any unpaid amount from Société Générale (the Guarantor). Should Société Générale default or file for bankruptcy, you may suffer a partial or total loss of the invested amount. If the Issuer and/or the Guarantor becomes subject to resolution measures in the form of the bail-in tool ("bail-in"), your claim may be reduced to zero, converted into equity or its maturity may be postponed. Please be aware that your Investment is not covered by any investor compensation or guarantee scheme.

Please find the ratings of Société Générale at <https://investors.societegenerale.com/en/financial-and-non-financial-information/ratings/credit-ratings>.

## 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.

- SEK 100,000 is invested

	If you exit after 1 year	If you exit after the Recommended Holding Period
Total costs	SEK 14,560	SEK 13,560
Annual cost impact(*)	18.0%	3.8% each year

(\*) This illustrates how costs reduce your return each year over the holding period. For example it shows that if you exit at the recommended holding period your average return per year is projected to be 11.9% before costs and 8.2% after costs.

#### Composition of Costs

One-off costs upon entry or exit		If you exit after 1 year
Entry costs	13.6 % of the amount you pay in when entering this investment	SEK 13,560
Exit costs	1.0 % of your investment before it is paid out to you	SEK 1,000

## HOW LONG SHOULD I HOLD IT AND CAN I TAKE MONEY OUT EARLY?

**Recommended Holding Period: 4 years 9 months 7 days, which corresponds to the product maturity.**

Under normal market conditions, Société Générale or an entity of its group ensures a daily secondary market during the life of the product by providing bid and offer prices expressed as percentages of the Nominal Value and the difference between the bid and offer prices (the spread) will not be more than 2% of such Nominal Value. If you want to sell the product before the Maturity Date, the price of the product will depend on market parameters at the time you wish to sell and you may sustain a partial or total capital loss. In unusual market condition, the resale of the product may be temporarily or permanently suspended.

## HOW CAN I COMPLAIN?

Any complaint regarding the person advising on, or selling, the product can be submitted directly to that person. Any complaint regarding the product or the conduct of the product manufacturer can be submitted to Société Générale at the following address: SOCIETE GENERALE, Regulatory Information Department, 17 cours Valmy, 92987 PARIS LA DEFENSE CEDEX, FRANCE - SG-complaints-kid@sgcib.com (<http://kid.sgmarkets.com>).

## OTHER RELEVANT INFORMATION

The latest Key Information Document is available online at <http://kid.sgmarkets.com>. This document may be updated as of the date it is first created and for as long as the product is available for purchase, including during the marketing period of the product, where applicable. Further risks and information about the product are detailed in the product prospectus in accordance with Regulation (EU) 2017/1129. The prospectus (including its summary in the relevant local languages annexed to the Final Terms when the context requires) is available online at <http://prospectus.socgen.com>, and/or may be obtained free of charge upon request by calling +33(0) 969 32 08 07.