

IMPORTANT INFORMATION

**MODIFICATION OF THE PROSPECTUS OF THE ETFs MANAGED
BY LYXOR INTERNATIONAL ASSET MANAGEMENT AND LYXOR ASSET MANAGEMENT
FOR TRANSPARENCY ON ENVIRONMENTALLY SUSTAINABLE INVESTMENTS**

Dear Madam, Dear Sir,

In accordance with European Regulation (EU) 2020/852 of the European Parliament and of the Council of 18 June 2020 on the establishment of a framework to facilitate sustainable investment, and amending Regulation (EU) 2019/2088 (the “**Taxonomy Regulation**”), Lyxor International Asset Management S.A.S. (“**LIAM**”) acting as management company of the ETFs listed in appendix hereto (hereinafter the “**ETFs**”) would like to inform you that the prospectuses of these ETTs will be amended by 1st January 2022 to include information required pursuant to Articles 5, 6 and 7 of the Taxonomy Regulation that apply to the following financial products:

- Article 5 of the Taxonomy Regulation applies to financial products referred to in Article 9(1), (2) or (3) of Regulation (EU) 2019/2088 that invest in an economic activity that contributes to an environmental objective within the meaning of point (17) of Article 2 of that Regulation;
- Article 6 of the Taxonomy Regulation applies to financial products referred to in Article 8(1) of Regulation (EU) 2019/2088 that promote environmental characteristics;
- Article 7 of the Taxonomy Regulation applies to financial products not subject to Article 8(1) or to Article 9(1), (2) or (3) of Regulation (EU) 2019/2088.

The Taxonomy Regulation aims to enhance transparency and to provide an objective point of comparison to end investors on the proportion of investments that fund environmentally sustainable economic activities. According to the Taxonomy Regulation, an economic activity shall qualify as environmentally sustainable where that economic activity contributes substantially to one or more of the six environmental objectives defined by the Taxonomy Regulation (Climate change mitigation; Climate change adaptation; Sustainable use and protection of water and marine resources; Transition to a circular economy; Pollution prevention and control; Protection and restoration of biodiversity and ecosystems). In addition, such economic activity shall not significantly harm any such environmental objectives (“do not significantly harm” or “DNSH” principle) and shall be carried out in compliance with the minimum safeguards laid down in Article 18 of Taxonomy Regulation.

For any questions relating to the Taxonomy Regulation, please contact LIAM at the following email address: client-services-etf@lyxor.com.

The updated ETFs’ Prospectuses will be available on AMF website (www.amf-france.org), on www.lyxoretf.fr or on request from LIAM at client-services-etf@lyxor.com as from 1st January 2022.

Should you require any additional information on your investments we recommend contacting your usual financial advisor.

We would like to thank you for the confidence you have placed in LIAM and our products.

Sincerely yours.

Lionel PAQUIN

Chairman of Lyxor International Asset Management

Appendix: List of ETFs

Lyxor Dow Jones Industrial Average UCITS ETF
Lyxor PEA Brésil (MSCI Brazil) UCITS ETF
Lyxor PEA S&P 500 UCITS ETF
Lyxor PEA Dow Jones Industrial Average UCITS ETF
Lyxor PEA Immobilier Europe (FTSE EPRA/NAREIT) UCITS ETF
Lyxor PEA Emergents (MSCI Emerging Markets) UCITS ETF
Lyxor PEA Russie (MSCI Russia IMI Select GDR) UCITS ETF
Lyxor PEA Inde (MSCI India) UCITS ETF
Lyxor PEA Coree (MSCI Korea) UCITS ETF
Lyxor PEA NASDAQ-100 UCITS ETF
Lyxor PEA Eau (MSCI Water) UCITS ETF
Lyxor PEA Chine (MSCI China) UCITS ETF
Lyxor PEA Monde (MSCI World) UCITS ETF
Lyxor PEA Asie Pacifique (MSCI AC Asia Pacific Ex Japan) UCITS ETF
Lyxor PEA Japon (TOPIX) UCITS ETF
Lyxor BEL 20 TR (DR) UCITS ETF
Lyxor BTP Daily (2x) Leveraged UCITS ETF
Lyxor Bund Daily (2x) Leveraged UCITS ETF
Lyxor BTP Daily (-2x) Inverse UCITS ETF
Lyxor 10Y US Treasury Daily (-2x) Inverse UCITS ETF
Lyxor FTSE Italia PMI PIR 2020 (DR) UCITS ETF
Lyxor German Mid-Cap MDAX UCITS ETF
Lyxor Hwabao WP MSCI China A (DR) UCITS ETF
Lyxor MSCI World Ex EMU UCITS ETF
Lyxor DJ Global Titans 50 UCITS ETF
Lyxor SMI Daily (-2X) Inverse UCITS ETF
Lyxor Daily SHORTDAX X2 UCITS ETF
Lyxor IBEX 35 Doble Apalancado Diario UCITS ETF
Lyxor IBEX 35 Doble Inverso Diario UCITS ETF
Lyxor NASDAQ-100 Daily (2X) Leveraged UCITS ETF
Lyxor PEA PME (DR) UCITS ETF
Lyxor Russell 1000 Growth UCITS ETF
Lyxor Russell 1000 Value UCITS ETF
Lyxor CAC 40 Daily (2X) Leveraged UCITS ETF
Lyxor CAC 40 Daily (-2X) Inverse UCITS ETF
Lyxor CAC 40 Daily (-1X) Inverse UCITS ETF
Lyxor CAC MID 60 (DR) UCITS ETF
Lyxor Euro Overnight Return UCITS ETF
Lyxor MSCI Water ESG Filtered (DR) UCITS ETF
Lyxor EURO STOXX 50 Daily (-2X) Inverse UCITS ETF
Lyxor EURO STOXX 50 Daily (2X) Leveraged UCITS ETF
Lyxor EURO STOXX 50 Daily (-1X) Inverse UCITS ETF
Lyxor FTSE MIB Daily (-2X) Inverse (XBEAR) UCITS ETF
Lyxor FTSE MIB Daily (2X) Leveraged UCITS ETF

Lyxor FTSE MIB Daily (-1X) Inverse (BEAR) UCITS ETF
Lyxor Bund Daily (-2x) Inverse UCITS ETF
Lyxor FTSE MIB (DR) UCITS ETF
Lyxor IBEX 35 (DR) UCITS ETF
Lyxor MSCI Europe (DR) UCITS ETF
Lyxor MSCI USA ESG (DR) UCITS ETF
Lyxor MSCI World UCITS ETF
Lyxor MSCI Emerging Markets UCITS ETF
Lyxor Japan (TOPIX) (DR) UCITS ETF
Lyxor CAC 40 (DR) UCITS ETF
Lyxor EURO STOXX 50 (DR) UCITS ETF
Lyxor PEA Obligations d'État Euro UCITS ETF
Lyxor MSCI Greece UCITS ETF
Lyxor MSCI India UCITS ETF
Lyxor MSCI New Energy ESG Filtered (DR) UCITS ETF
Lyxor Green Bond Indiciel