

**IMPORTANT INFORMATION**

**MODIFICATION OF THE PROSPECTUS OF THE FUNDS MANAGED BY LYXOR INTERNATIONAL ASSET MANAGEMENT ON THE PUBLICATION OF INFORMATION ON SUSTAINABILITY**

Dear Madam, Dear Sir,

In accordance with European Regulation (EU) 2019/2088 on “sustainability-related disclosures in the financial services sector (the “**SFD Regulation**”), Lyxor International Asset Management SAS (“**LIAM**”) acting as management companies for undertakings of the ETFs listed in appendix hereto (hereinafter the “**ETFs**”) would like to inform you that the prospectuses of these ETFs will be amended as of 19<sup>th</sup> February 2021 to include the following information:

- description of the integration and the inclusion of sustainability risks in LIAM and LAM investment process;
- possible impact of sustainability risks on the performance of the Funds;
- classification of certain Funds under Articles 8 or 9 of SFD Regulation and inclusion of the relevant regulatory disclosure.

More information on the integration of sustainability risks in investment process can be found on LIAM website: <https://www.lyxor.com/investissement-socialement-responsable>.

The Fund Prospectuses and Key Information Investor Documents are available on AMF website ([www.amf-france.org](http://www.amf-france.org)), on [www.lyxoretfr.fr](http://www.lyxoretfr.fr) or on request from LIAM at [client-services-efr@lyxor.com](mailto:client-services-efr@lyxor.com).

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 : ETFs**

Lyxor 10Y US Treasury Daily (-2x) Inverse UCITS ETF
Lyxor BEL 20 TR (DR) UCITS ETF
Lyxor BTP Daily (-2x) Inverse UCITS ETF
Lyxor BTP Daily (2x) Leveraged UCITS ETF
Lyxor Bund Daily (-2x) Inverse UCITS ETF
Lyxor Bund Daily (2x) Leveraged UCITS ETF
Lyxor CAC 40 (DR) UCITS ETF
Lyxor CAC 40 Daily (-1x) Inverse UCITS ETF
Lyxor CAC 40 Daily (-2x) Inverse UCITS ETF
Lyxor CAC 40 Daily (2x) Leveraged UCITS ETF
Lyxor CAC MID 60 (DR) UCITS ETF
Lyxor Daily ShortDAX x2 UCITS ETF
Lyxor DJ Global Titans 50 UCITS ETF
Lyxor Dow Jones Industrial Average UCITS ETF
Lyxor Euro Overnight Return UCITS ETF
Lyxor EURO STOXX 50 (DR) UCITS ETF
Lyxor EURO STOXX 50 Daily (-2x) Inverse UCITS ETF
Lyxor EURO STOXX 50 Daily (2x) Leveraged UCITS ETF
Lyxor Eurozone Solidaire (DR) UCITS ETF
Lyxor FTSE Italia PMI PIR 2020 (DR) UCITS ETF
Lyxor FTSE MIB Daily (-1x) Inverse (Bear) UCITS ETF
Lyxor FTSE MIB Daily (-2x) Inverse (Xbear) UCITS ETF
Lyxor FTSE MIB Daily (2x) Leveraged UCITS ETF
Lyxor FTSE MIB UCITS ETF
Lyxor German Mid-Cap MDAX UCITS ETF
Lyxor Hwabao WP MSCI China A (DR) UCITS ETF
Lyxor IBEX 35 (DR) UCITS ETF
Lyxor IBEX 35 Doble Apalancado Diario UCITS ETF
Lyxor IBEX 35 Doble Inverso Diario UCITS ETF
Lyxor Japan (TOPIX) (DR) UCITS ETF
Lyxor MSCI Emerging Markets UCITS ETF
Lyxor MSCI Europe (DR) UCITS ETF
Lyxor MSCI Greece UCITS ETF
Lyxor MSCI India UCITS ETF
Lyxor MSCI USA UCITS ETF
Lyxor MSCI World Ex EMU UCITS ETF
Lyxor MSCI World UCITS ETF
Lyxor Nasdaq-100 Daily (2x) Leveraged UCITS ETF
Lyxor New Energy (DR) UCITS ETF
Lyxor PEA Afrique du Sud (MSCI South Africa) UCITS ETF
Lyxor PEA Amerique (MSCI USA) UCITS ETF
Lyxor PEA Asie Pacifique (MSCI AC Asia Pacific Ex Japan) UCITS ETF
Lyxor PEA Brésil (MSCI Brazil) UCITS ETF
Lyxor PEA Chine (HSCEI) UCITS ETF
Lyxor PEA Coree (MSCI Korea) UCITS ETF
Lyxor PEA Dow Jones Industrial Average UCITS ETF
Lyxor PEA Eau (World Water) UCITS ETF
Lyxor PEA Emergents (MSCI Emerging Markets) UCITS ETF
Lyxor PEA Immobilier Europe (FTSE EPRA/NAREIT) UCITS ETF
Lyxor PEA Inde (MSCI India) UCITS ETF
Lyxor PEA Japon (TOPIX) UCITS ETF
Lyxor PEA Monde (MSCI World) UCITS ETF
Lyxor PEA MSCI Europe UCITS ETF
Lyxor PEA NASDAQ-100 UCITS ETF

Lyxor PEA Obligations d'État Euro UCITS ETF
Lyxor PEA PME (DR) UCITS ETF
Lyxor PEA Russie (MSCI Russia IMI Select GDR) UCITS ETF
Lyxor PEA S&P 500 UCITS ETF
Lyxor PEA Turquie (MSCI Turkey) UCITS ETF
Lyxor Russell 1000 Growth UCITS ETF
Lyxor Russell 1000 Value UCITS ETF
Lyxor SMI Daily (-2x) Inverse UCITS ETF
Lyxor World Water (DR) UCITS ETF