

Lyxor Funds Solutions S.A. (the “Company”)

5, Allé Scheffer
2520 Luxembourg
Grand Duchy of Luxembourg
RCS Register Number: B 140.772

Notice to the shareholders of Lyxor (SICAV)

Dear Shareholders,

The board of directors of the management company (the “**Board of Directors**”) announces the following changes

1. In June 2021, Société Générale S.A. (“**SG**”) and Amundi Asset Management (“**Amundi**”) entered into an agreement regarding the sale of all SG’s ownership interests in Lyxor Asset Management S.A.S., Lyxor International Asset Management S.A.S. and consequently the indirect subsidiaries and branches of Lyxor¹ (the “**Transaction**”). The Transactions has been completed on December 31, 2021.

The Company’s prospectus will be updated and adapted (as the case may be) to reflect the transfer of shares of Lyxor entities to Amundi. Therefore, any reference of SG as parent company in the Company’s documentation has been amended to refer to Amundi and the new ownership structure, as applicable.

2. On 18 June 2020, Regulation (EU) 2020/852 of the European Parliament and of the Council on the establishment of a framework to facilitate sustainable investment and amending Regulation (EU) 2019/2088 (the “**Taxonomy Regulation**”) was published. The Taxonomy Regulation sets criteria to determine which economic activities qualify as environmentally sustainable at European Union level.

In order to comply with this new regulatory framework in relation to environmentally sustainable investments and meet the requirements of the Taxonomy Regulation, each subfund of the Company has been classified as per the requirements of the Taxonomy Regulation.

3. The subfunds of the Company does not use any TRS, securities lending or borrowing, repurchase and reverse repurchase or buy-sell back transactions for efficient portfolio management technique purposes. The prospectus of the Company and the subfunds appendixes have been amended accordingly, notably to clarify investment policies of the subfunds and to remove the specific risks wordings that are not relevant.

4. On January 3rd, 2022, the EONIA (Euro OverNight Index Average) has been discontinued (the “**Discontinuation**”). the index sponsor of the ShortDAX® TR (Total Return) Index (the “**Index**”) has considered the Discontinuation in the in the Index methodology. Although such modification will have no impact on the management of the Lyxor ShortDAX® Daily (-1x) Inverse UCITS ETF (the “**Subfund**”) which is tracking the Index the subfund appendix has been amended to reflect the change in the Index’s methodology.

The above changes will come into effect on 20-05-2022

If you have any questions about this notice, please contact your financial advisor or Lyxor Fund Solutions S.A by email at lux.lyx-compliance@lyxor.com or Lyxor in Germany at lyxor-ai-crm.de@lyxor.com.

Luxemburg, the 20th of May 2022

Kind Regards

Board of Directors of Lyxor Funds Solutions S.A

¹ Lyxor Intermediation S.A., Lyxor Fund Solutions S.A., Lyxor International Asset Management S.A.S. Deutschland, Lyxor Holding Corp. and Lyxor Asset Management Inc