

## Important Announcement to the Custodian banks

with positions held with Interbolsa in:

ISIN	Name of Sub-Fund
LU0378438732	Lyxor Core DAX (DR) UCITS ETF
LU0378437502	Lyxor Dow Jones Industrial Average (LUX) UCITS ETF
LU0635178014	Lyxor MSCI Emerging Markets (LUX) UCITS ETF, I Dist
LU0392494562	Lyxor MSCI World (LUX) UCITS ETF
LU0378453376	Lyxor Nikkei 225 UCITS ETF
LU0603940916	Lyxor ShortDAX Daily (-1x) Inverse UCITS ETF

To Whom it May Concern:

We, Lyxor Funds Solutions S.A., in our capacity as management company of the above mentioned and better identified SICAV Lyxor sub funds (hereafter the “**Lyxor Sub-Funds**”), hereby inform you about

- (i) the **cessation of the registration of the Lyxor Sub-Funds with Portuguese central securities depository Interbolsa – Sociedade Gestora de Sistemas de Liquidação e de Sistemas Centralizados de Valores Mobiliários, S.A (“Interbolsa”)** for the Portuguese market; and
- (ii) the **delisting of the Lyxor Sub-Funds from the Euronext Lisbon regulated market.**

As per the details provided below, a delisting mechanism (the “**Delisting Mechanism**”) will be put in place in order to provide the possibility of current holders of the Lyxor Sub-Funds’ shares (the “**Shares**”) of (1) selling the respective Shares , under a permanent purchase order in Euronext Lisbon, and during a period of 1 (one) month preceding the effective delisting date of each Lyxor Sub-Fund, or (2) instruct the transfer of the Shares’ positions to Clearstream Banking AG, Frankfurt (CBF). Consequently, the Shares of the Lyxor Sub-Funds will be removed from Interbolsa.

The **last day of trading of the Lyxor Sub-Funds on Euronext Lisbon is 18 June 2021**. After this date no trading on Euronext Lisbon will be possible. The Lyxor Sub-Funds will continue trading on other regulated exchanges within the European Union.

- (1) As such, during the period from 17 May 2021 until 18 June 2021 (both including) the Shares may be sold within a “permanent purchase order”. Investors and Financial Intermediaries wishing to sell their shares may do so on Euronext Lisbon. Please note that regular transaction cost and bid-ask spreads apply.
- (2) For the investors that do not intend to sell the Shares via Euronext Lisbon, we request all custodian banks with Interbolsa positions in the above-mentioned Lyxor Sub-Funds, to transfer

the respective Shares to Clearstream Banking AG, Frankfurt (CBF), as the home CSD of the relevant Lyxor Sub-Funds, by **23 June 2021, the latest**.

**In order to perform the transfer to Clearstream Banking AG, Frankfurt (CBF), we request custodian banks holding positions of the Lyxor Sub-Funds in Interbolsa to instruct BNP Paribas Securities Services to transfer the Shares, following the instructions in the attached cancellation form.**

**If the relevant Lyxor Sub-Funds' Shares have not been removed by the custodian bank by 1 July 2021 (COB), Lyxor Funds Solutions S.A. will transfer the Shares into a register held with the transfer agent of the SICAV Lyxor - being BNP Paribas Securities Services SA, Luxembourg Branch - in the name of the custodian bank. As a result, the relevant Shares of the Lyxor Sub-Fund may not be sold by the investors and are blocked until moved to a CSD of choice.**

For questions regarding this announcement, please contact Lyxor Funds Solutions S.A. by e-mail [info@lyxoretf.de](mailto:info@lyxoretf.de) or the Portuguese paying agent and cross border agent BNP Paribas Securities Services, Lisbon, at [bp2s.t2s.local.settlement.10@bnpparibas.com](mailto:bp2s.t2s.local.settlement.10@bnpparibas.com).

Kind regards,

Lyxor Funds Solutions S.A.

Luxembourg, 7 May 2021

# Cancellation Form

To be sent until SD-1 (11.00 GMT)

## INSTRUÇÕES DE TRANSFERÊNCIA DE ETF's PARA ALEMANHA

(ETF transfer instructions to Germany)

ISIN CODE:

NOME:

Data (date):

Para (to): BNP Paribas Securities Services  
BP2S Local Settlement 10 Team  
Tel.: + 351 210442242  
Fax: + 351 219365505

E-Mail to: bp2s.t2s.local.settlement.10@bnpparibas.com

De (From):	<input type="text"/>
Nome (name):	<input type="text"/>
Telefone (telephone):	<input type="text"/>
e-mail	<input type="text"/>

Exmos. Srs.: (Dear Sirs)

Serve o presente para solicitar a transferência de ETF's [ Nome do ETF] para o mercado Alemão por cancelamento de quantidade em circulação em Portugal.

(Please transfer ETF [ ETF Name ] to Germany by cancelation of quantity currently in Portugal)

Quantidade de ETF's a cancelar em Portugal:

(Quantity of ETF's to be cancelled in Portugal)

Data de cancelamento (data de liquidação da operação):

(Trade Date = Settlement Date)

### Portugal

#### IF detentor dos ETF's em Portugal:

Nome (name):

Código BIC para liquidação em T2S/SLrt (BIC Code for settlement purposes):

Referência da operação no T2S/SLrt (T2S/SLrt trade reference):

### Germany

Nome do cliente do custodiante Alemão a receber os ETF's na Alemanha:

(Name of the receiving entity in Germany)

Código do cliente a receber os ETF's na Alemanha:

(BIC Code of the receiving part in Germany)

Código BIC do Custodiante na Clearstream AG:

(BIC Code of the custodian at CBF )

Código do Custodiante na Clearstream AG (XXXX):

(Code of the custodian at CBF - 4 digits)

Assinaturas (signatures):

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\_\_\_\_\_

### BNP Paribas Securities Services Settlement Details at CBF

- BNP Paribas Securities Services code at CBF: 7259
- BNP Paribas Securities Services BIC CODE: PARBDEFFXXX

## The transfer of ETF Fund Shares from Portugal to Germany

- The holder of the ETF Fund Shares, or its Custodian Bank in Portugal, will need to instruct BNP Paribas Securities Services, sending the Cancellation Advise in order to initiate the delivery of the ETF Fund Shares which are no longer meant to be traded in the Portuguese market. Cancellation Advise should be sent by Fax + PDF e-mail to:
  - [bp2s.t2s.local.settlement.10@bnpparibas.com](mailto:bp2s.t2s.local.settlement.10@bnpparibas.com)
  - Cancellation Advise should be sent on SD-1 until 11.00 GMT
  - Securities should be transferred in Interbolsa, via T2S/SLrt to BNP Paribas Securities Services (Member code 801 / BIC Code: PARBFRPPXXX) via a free of payment instruction.
- BNP Paribas Securities Services will then instruct BNP Paribas Securities Services in Germany (CBF Code 7259 / BIC Code: PARBDEFFXXX / SAFE: 7002110999) to deliver the ETF Fund Shares in Germany to the holder of the ETF via its Custodian Bank
- **As such, the holder of the ETF should also place an instructions with its custodian in the German market (CBF) to receive the ETF's free of payment from** BNP Paribas Securities Services in Germany (CBF Code 7259 / BIC Code: PARBDEFFXXX / SAFE: 7002110999);
- BNP Paribas Securities Services in Germany will match the instruction sent by the Custodian bank representing the holder of the ETF;

### BNP Paribas Securities Services Settlement Details in Portugal

Interbolsa Member code: 801

BIC Code: PARBFRPPXXX

TD = SD (for T2S/SLrt trades)

### BNP Paribas Securities Services Settlement Details in Germany

CBF Member code: 7259

BIC Code: PARBDEFFXXX

SAFE: 7002110999

TD = SD