

Internet notice – H2O Asset Management

Changes

We wish to inform unitholders of the UCITS listed below of the following changes effective as of 1 September 2021:

- H2O ADAGIO FCP
- H2O MODERATO FCP
- H2O ALLEGRO FCP
- H2O MULTIBONDS FCP
- H2O MULTISTRATEGIES FCP*
- H2O VIVACE FCP
- H2O EUROSOVEREIGN**, sub-fund of the SICAV H2O INVEST
- H2O EUROSOVEREIGN 3-5 years**, sub-fund of the SICAV H2O INVEST
- H2O LARGO, sub-fund of the SICAV H2O INVEST

**The fund is not registered in the United Kingdom.*

***The sub-fund is not registered in the United Kingdom.*

1. Change to the financial management delegations for all of the UCITS listed above (except H2O ALLEGRO FCP)

Due to the relocation of several managers to France, existing financial management delegations are modified to take into account the fact that H2O AM EUROPE will be able to contribute to financial management.

2. Change in the indicative average leverage level

This is amended to take into account the more frequent implementation of portfolio protection strategies for the following UCITS:

New indicative average leverage:

H2O Adagio FCP: 14 (previously 6)

H2O Allegro FCP: 40 (previously 16)

H2O Moderato FCP: 17 (previously 9)

As a reminder, this level is indicative and therefore has no impact on the risk profile of the UCITS, which remains unchanged.

The Key Investor Information Documents (KIIDs) and the new Prospectus are available:

- from the registered office of H2O AM EUROPE: 39 Avenue Pierre 1er de Serbie – 75008 Paris, France,

They will be sent to you within eight business days of receipt of a written request.

- at the following website: www.h2o-am.com,

- from the facilities agent Société Générale London Branch, ONE BANK STREET, Canary Wharf, London E14 4SG, United Kingdom.

Deemed authorized and regulated by the Financial Conduct Authority. Details of the Temporary Permissions Regime, which allows EEA-based firms to operate in the UK for a limited period while seeking full authorisation, are available on the Financial Conduct Authority's website.