

LYXOR INDEX FUND
Société d'investissement à capital variable
Registered Office:
[9 rue de Bitbourg L-1273 Luxembourg]
RCS Luxembourg B 117.500
(the "**Company**")

NOTICE TO THE SHAREHOLDERS OF
LYXOR INDEX FUND – LYXOR MSCI EMU ESG (DR)
(the « **Sub-Fund** »)

Share Classes	ISIN Codes
Lyxor MSCI EMU ESG (DR) - UCITS ETF – Acc	LU0908501058
Lyxor MSCI EMU ESG (DR) - UCITS ETF – Dist	LU0908501132
Lyxor MSCI EMU ESG (DR) – IE	LU0326732954

Amendment to the Prospectus and the Key Investor Information Document of the Sub-fund

Terms not specifically defined herein shall have the same meaning as in the articles of incorporation and in the latest Prospectus of the Company.

Luxembourg, June 17, 2022,

Dear Shareholders,

We hereby inform you of the following changes in relation to the Sub-Fund, as described in the present notice:

1. Update of the methodology of the Index of the Sub-Fund

The methodology of the Index of the Sub-Fund has been updated by MSCI Limited (the promoter of the index of the Sub-Fund) as of the **opening of the 1st March 2022** (the "**Effective Date**").

Following this update decided by MSCI Limited, the "Investment Objective" and "The Index" sections of the Sub-Fund's annex of the Prospectus will be modified and new risk disclosures sections must be added to the Sub-Fund's annex of the Prospectus to incorporate the minimum standards of the European Union Climate Transition Benchmarks ("**EU CTB**") required under the delegated acts supplementing Regulation (EU) 2019/2089 amending Regulation (EU) 2016/1011.

The update of the methodology of the Index does not have any impact on the investment objective of the Sub-Fund nor on the replication method used by the Sub-Fund.

In addition, the name of the Index will be modified as follows:

Former Name of the Index	New Name of the Index
MSCI EMU ESG Broad Select Net Total Return Index	MSCI EMU ESG Broad CTB Select Net Total Return Index

2. Change of name of the Sub-Fund

Consequently, as from the update of the Prospectus and Key Investor Information Documents of the Sub-Fund in order to reflect the above changes which is expected to be on 1st of June 2022, the name of the Sub-Fund will be modified as follows:

Former Name of the Sub-Fund	New Name of the Sub-Fund
Lyxor MSCI EMU ESG (DR)	Lyxor MSCI EMU ESG <u>Broad CTB</u> (DR)

A full description of the Index and its construction methodology and information on the composition and respective weightings of the Index components are available on the Index provider's website at <https://www.msci.com> and in the Prospectus.

Prior to the Effective Date, the Sub-Fund promoted environmental and/or social characteristics within the meaning of "Article 8" of Regulation (EU) 2019/2088 of the European Parliament and of the Council of 27 November 2019 on sustainability-related disclosures in the financial services sector ("**SFDR**").

Since the Effective Date, the Sub-Fund has sustainable investment as its objective with the meaning of "Article 9" of SFDR.

The Sub-Fund will otherwise retain all its other characteristics, in particular the codes used in trading and the total fees.

The Prospectus and Key Investor Information Documents of the Sub-Fund will be updated to reflect the above changes and will be made available by the Management Company upon request sent to client-services-etf@lyxor.com, or consulted on the following website: www.lyxoretf.com.

For any questions, do not hesitate to contact Lyxor Client Services at the following contact details:

Phone number +33 (0)1 42 13 42 14 – Email address: client-services-etf@lyxor.com.

Yours sincerely,

For the Board of Directors