

Lyxor Index Fund
Société d'Investissement à Capital Variable
Registered office at : 28-32, Place de la gare, L - 1616 Luxembourg
RCS Luxembourg B 117.500
(the “**Company**”)

NOTICE TO THE SHAREHOLDERS OF LYXOR INDEX FUND - LYXOR USD CORPORATE BOND UCITS ETF (THE “SUB-FUND”)

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 (the “**Articles**”) and in the latest Prospectus of the Company.

Luxembourg, December 14, 2020,

Dear Shareholders,

With reference to the notice to shareholders dated October 23, 2020, we hereby inform you that the changes as described in that notice in relation to the Sub-Fund will be effective at the **opening of December 15, 2020**.

Hence from the date hereof:

I. Change of the replication method

The index replication method carried out by the Sub-Fund will change from Indirect Replication to Direct Replication.

Please note that this change concerns only the way the Sub-Fund aims to track the performance of the Index. The Investment Objective and Index of the Sub-Fund will remain unchanged.

II. Change of the name and of the cut-off time of the Sub-Fund

We draw the Shareholder’s attention to the fact that following the Switch:

- the cut-off time of the Sub-Fund, as reflected in the “Summary table of sub-fund’s dealing timeline” of the Prospectus shall be amended from 6:30 p.m. to **4:45 p.m.** Luxembourg time at the latest (instead of 3:30 p.m. Luxembourg time as previously announced on October 23, 2020); and
- the name of the Sub-Fund will change as follows:

| Previous name | New name |
|---|--|
| Lyxor Index Fund – Lyxor USD Corporate Bond UCITS ETF | Lyxor Index Fund – Lyxor ESG USD Corporate Bond (DR) UCITS ETF |

III. Level of exit charges applicable to the Sub-Fund in the event of a Suspension of the Secondary Market

We draw the Shareholder's attention to the fact that the level of the exit charges applicable to the Sub-Fund in the event of a Suspension of the Secondary Market will be set to 1% of the Net Asset Value per Share multiplied by the number of shares redeemed.

The new Prospectus and Key Investor Information Document of the Sub-Fund may be obtained on request from the Management Company to client-services-etf@lyxor.com, or consulted as from the Effective Date 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