

KEY INVESTOR INFORMATION

This document provides you with key investor information about this fund. It is not marketing material. The information is required by law to help you understand the nature and the risks of investing in this fund. You are advised to read it so you can make an informed decision about whether to invest.

Lyxor \$ Floating Rate Note UCITS ETF - Monthly Hedged to EUR - Dist (the "Fund")

ISIN: LU1571052130 - A sub-fund of the investment company named Lyxor Index Fund (the "Company") domiciled in Luxembourg.
Managed by Lyxor International Asset Management S.A.S. ("LIAM")

Objectives and investment policy

The Fund is an index-tracking UCITS passively managed.

The investment objective of the Fund is to track both the upward and the downward evolution of the Bloomberg Barclays MSCI USD Corporate Liquid FRN 0-5 Year SRI Sustainable Index (the "Benchmark Index"), denominated in US Dollar (USD), and representative of the performance of the USD denominated investment grade corporate Floating Rate note market, while minimizing the volatility of the difference between the return of the Fund and the return of the Benchmark Index (the "Tracking Error").

The anticipated level of Tracking Error in normal market conditions is indicated in the prospectus of the Fund.

The Benchmark Index is a total return index. A total return index calculates the performance of the index constituents on the basis that any coupons or distributions are included in the index returns.

Additional information on the Benchmark Index may be found on the Internet at www.bloomberg.com/professional/product/indices/bloomberg-barclays-indices.

In order to hedge the EUR currency risk, the Fund uses a monthly hedging strategy which aims at reducing the impact of a change in the Fund currency against the currency of the Benchmark Index constituents.

The Fund seeks to achieve its objective via indirect replication by entering into an over-the-counter swap contract (financial derivative instrument, the "FDI").

The Fund may also invest in a diversified portfolio of international debt securities, whose performance will be exchanged against the performance of the benchmark Index via the FDI.

Updated composition of the Fund holdings is available on www.lyxoretf.com.

In addition, the indicative net asset value is published on the Reuters and Bloomberg pages of the Fund, and might also be mentioned on the websites of the stock exchanges where the Fund is listed.

The share currency is the Euro (EUR).

- **Invested financial instruments:** International bonds, FDI.
- **Dividend policy:** the Fund's amounts available for distribution (if any) will be distributed.
- **Net Asset Value:** is calculated daily provided that the relevant stock exchanges are open for trading and orders can be covered.
- **Redemptions:** investors are able to redeem their shares on the primary market every valuation day before 18:30 Luxembourg and sell their shares on the secondary market at any time during trading hours on the Fund listing places.

Risk and reward profile



The risk-return category shown above is based on the historical performance of the assets included in the Fund or the performance of its benchmark index or the computed performance of a portfolio model. This risk estimate may therefore not represent a reliable indicator of future risk, and may be subject to change over time. The lowest category does not mean risk free investment. Resulting from its exposure to the Benchmark Index, the Fund has been classified within category 2. Category 2 indicates that a capital loss is possible but very unlikely under normal market conditions.

Main risks not covered by the above indicator which could lead to a decrease in the net asset value of the Fund and which the Fund is authorized to disclose in this document (for more details about risks, please refer to the Risk Profile section of the prospectus):

- **Counterparty risk:** The Fund is exposed to the risk that any counterparty with which it has concluded an agreement or a transaction could become insolvent or otherwise default and more particularly when it has concluded financial derivative instruments over-the-counter or securities lending transactions. If such an event occurs, the net asset value of the Fund may decrease significantly. According to the regulation applicable to the Fund, such risk cannot exceed 10% of the Fund's total assets per counterparty.
- **Risk of Financial derivative Instruments:** The Fund invests in financial derivative instruments. These financial derivative instruments can induce different types of risks such as (but not limited to) leverage risk, high volatility risk, valuation risk or liquidity risk. If this risk occurs, the net asset value of the Fund may decrease significantly.
- **Operational risk:** In the event of an operational failure of the management company or one of its representatives, investors could experience loss, delay in processing subscriptions, conversions, redemptions orders or other type of disruptions.
- **Liquidity risk:** In certain circumstances, for example in case of low trading volume on financial markets, any buy or sale trade on financial instruments held by the Fund or having an impact on its value may lead to important variations of their valuations. In such circumstances, the net asset value of the Fund could be negatively affected.
- **Credit risk:** The Fund is subject to the risk that any issuer could become insolvent or to otherwise event having an impact on the credit quality of this issuer. The consequence of this risk or event may result in a decrease of the net asset value of the Fund.

Charges for this Fund

The charges you pay are used to pay the costs of running the Fund including the costs of marketing and distributing it. These charges reduce the potential growth of your investment. For any additional information regarding charges, please refer to the relevant charges section of the Fund prospectus, available at www.lyxoretf.com.

One-off charges taken before or after you invest

Entry Charge:	Not Applicable for secondary market investors*
Exit Charge:	Not Applicable for secondary market investors*

This is the maximum that might be taken out of your money before it is invested and before the proceeds of your investment are paid out.

***Secondary Market:** because the Fund is an ETF, Investors who are not Authorized Participants will generally only be able to buy or sell shares on the secondary market. Accordingly, investors will pay brokerage fees and/or transaction costs in connection with their dealings on stock exchange(s). These brokerage fees and/or transaction costs are not charged by, or payable to, the Fund nor the Management Company but to the investor own intermediary. In addition, the investors may also bear the costs of "bid-ask" spreads; meaning the difference between the prices at which shares can be bought and sold.

Primary Market: Authorized Participants dealing directly with the Fund will pay related primary market transaction costs.

For more information, please see the relevant sections in the Prospectus of the Fund.

Charges taken from the Fund over a year.

Ongoing charge:	0.15 %.
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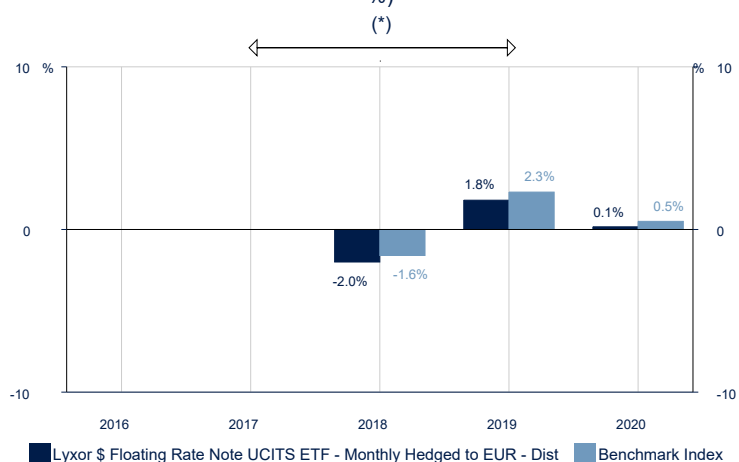
The rate of ongoing charges is based on the last year's expenses (including taxes, if any), for the year ending October 2020 and may vary from year to year. It excludes performance fees and portfolio transaction costs, except in the case of an entry/exit charge paid by the Fund when buying or selling units or shares of underlying collective investment schemes.

Charges taken from the Fund under certain specific conditions

Performance fee:	Not applicable.
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Past performance

Annual performance of
Lyxor \$ Floating Rate Note UCITS ETF - Monthly Hedged to EUR - Dist (in %)
(*)



Past performances are not a reliable indicator of future results. The performance is disclosed in Euro (EUR) and net of all fees charged to the Fund. The Fund was created on 08 June 2017.

The Fund tracks the Benchmark Index and uses a FX hedging strategy. Such strategy follows as closely as possible the methodology developed by the Benchmark Index provider to determine currency hedged indices. The performance of the Fund is compared to the performance of the currency hedged index the hedging methodology of which is being implemented by the Fund.

(*) Until 09/08/2019, the Fund's Benchmark Index was Bloomberg Barclays US Corporate FRN 2-7 Yr.

Practical information

■ Custodian: Société Générale Luxembourg.

Further practical information about the Fund, the latest prospectus, as well as the latest annual reports and any subsequent half yearly-report are available in French or in English, free of charge from the client servicing department of the management company, 17, Cours Valmy, Tour Société Générale 92800 Puteaux, FRANCE.

The Fund is a sub-fund of the Company Lyxor Index Fund. The prospectus, as well as the latest annual reports and any subsequent half yearly-report are established for the entire Company.

Assets and liabilities of each Sub-Fund are segregated by law (i.e. assets of the Fund can not be used to pay the liabilities of other sub-funds of the Company). If applicable, conversion rules between sub-funds are detailed in the prospectus of the Company.

■ Additional information: the net asset value and other share class information (if any), are available on www.lyxoretf.com.

Information on market makers, exchanges and other trading information are available on the page dedicated to the Fund on the website www.lyxoretf.com. The indicative net asset value is published in real time by the exchange during trading hours.

■ Tax: the tax legislation applicable in the member state where the Fund is registered may have an impact on investors. Please contact your usual tax counsel for any further information.

■ ESG: Environmental, social and governance (ESG) criteria are one of the components of investment decisions, without being a main factor of management, particularly in terms of implementation of the investment strategy.

Lyxor International Asset Management may be held liable solely on the basis of any statement contained in this document that is misleading, inaccurate or inconsistent with the relevant parts of the prospectus of the Fund.

The details of the management company's updated remuneration policy are available at www.lyxor.com or free of charge upon written request to the management company. This policy describes in particular the methods for calculating the remuneration and benefits of certain categories of employees, the bodies responsible for their allocation and the composition of the Compensation Committee.

The Fund is authorized in Luxembourg and supervised by the Commission de surveillance du secteur financier. Lyxor International Asset Management is regulated by the Autorité des marchés financiers.

The key investor information is accurate and up to date as at March the 10th, 2021.