Key Investor Information

This document provides you with key investor information about this Sub-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 Sub-Fund. You are advised to read it so you can make an informed decision about whether to invest.

Lyxor MSCI EMU Value (DR) UCITS ETF - Dist
A Sub-Fund of the SICAV Lyxor Index Fund
ISIN code: (D) LU1598690169

Managed by Amundi Asset Management, a subsidiary of Amundi Group

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 MSCI EMU Value Net Return EUR Index (net dividends reinvested) (the "Benchmark Index"), denominated in euros (EUR) and representative of large cap Âvalue' securities across developed countries in European Economic and Monetary Union (EMU), 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.

The Benchmark Index is a net total return index. A net total return index calculates the performance of the index constituents on the basis that any dividends or distributions are included in the index returns after withholding tax retention.

MSCI's website (www.msci.com) contains more detailed information about the MSCI indexes.

The Fund seeks to achieve its objective via a direct replication, by investing primarily in the securities comprising the Benchmark Index.

To optimize the Benchmark Index replication, the Fund may use a sampling replication strategy, and may also engaged in securities lending transactions.

The potential use of these techniques is published on Amundi's website: www.amundietf.com.

Updated composition of the Fund holdings is available on www.amundietf.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 Fund is eligible to the French Equity Saving Scheme (PEA), and as consequence, a minimum of 75% of the Fund assets are invested in diversified equities issued in the European Union.

The share currency is the Euro (EUR).

Dividend Policy : the Sub-Fund's amounts available for distribution (if any) will be distributed annually.

The minimum recommended holding term is 5 years.

The Sub-Fund's shares are listed and traded on one or more stock exchanges. In normal circumstances, you may deal in shares during the trading hours of the stock exchanges, provided that the Market Makers can maintain market liquidity. Only authorised participants (e.g. selected financial institutions) may deal in shares directly with the Sub-Fund on the primary market. Further details are provided in the prospectus of the UCITS.

Risk and Reward Profile

Lower risk, Higher risk,

Typically lower reward Typically higher reward

1	2	3	4	5	**6**	7

The risk level of this Sub-Fund mainly reflects the market risk arising from investments in European equities.

Historical data may not be a reliable indication for the future.

Risk category shown is not guaranteed and may shift over time.

The lowest category does not mean 'risk free'.

Your initial investment does not benefit from any guarantee or protection.

Important risks materially relevant to the Sub-Fund which are not adequately captured by the indicator:

- Counterparty risk: represents the risk of default of a market participant to fulfil its contractual obligations vis-à-vis your portfolio.
- Operational risk: this is the risk of default or error within the different service providers involved in managing and valuing your portfolio.

The occurrence of any of these risks may have an impact on the net asset value of your portfolio.

Charges

The charges you pay are used to pay the costs of running the Sub-Fund, including the costs of marketing and distributing it. These charges reduce the potential growth of your investment.

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*
Conversion charge	Not applicable
This is the maximum that might be taken out of your money before the proceeds of your investment are paid out.	
Charges taken from the Sub-Fund over a year	
Ongoing charges	0.40%
Charges taken from the Sub-Fund under certain specific conditions	
Performance fee	None

The **entry, exit** and **conversion charges** shown are maximum figures applied on the primary market only. In some cases you might pay less - you can find this out from your financial adviser.

The **ongoing charges** figure is based on expenses for the year ending December 31, 2021. This figure may vary from year to year. It excludes:

- Performance fees,
- Portfolio transaction costs, except in the case of an entry/exit charge paid by the Sub-Fund when buying or selling units in another collective investment undertaking.

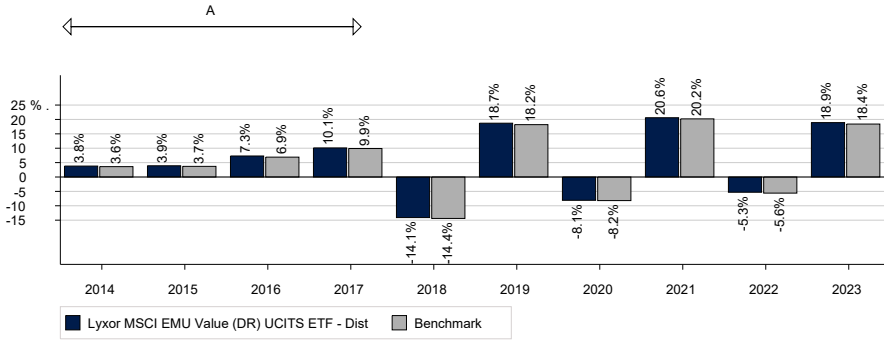
*Secondary Market: because the Sub-Fund is an ETF, Investors who are not Authorized Participants will generally only be able to buy or sell shares on the secondary market. Accordingly, investors will pay brokerage fees and/or transaction costs in connection with their dealings on stock exchange(s). These brokerage fees and/or transaction costs are not charged by, or payable to, the Sub-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 Sub-Fund will pay related primary market transaction costs.

For more information about charges, please see charges paragraph of the prospectus of the UCITS, which is available at: amundi.com or amundietf.com.

Past Performance



A : Until 07/09/2017 the Funds performances recorded correspond to performances of LYXOR MSCI EMU VALUE (DR) UCITS ETF . This fund was absorbed by the Fund on the 07/09/2017

The chart has a limited value as a guide to future performance.

The annualised performances displayed in this diagram are calculated net income reinvested and net of all charges taken by the Sub-Fund.

The Sub-Fund was launched on September 7, 2017. The Share Class was launched on September 7, 2017.

The reference currency is the Euro.

When the Benchmark Index is denominated in a currency other than the Sub-Fund currency, the performance of the Benchmark Index is converted into the Sub-Fund's currency for comparison purpose. FOREX transactions are executed on a daily basis (WM Reuters 5 pm rate on the relevant date).

Practical Information

- Name of the depositary: SOCIETE GENERALE LUXEMBOURG.
- Further information about the UCITS (prospectus, periodical reports) can be obtained in English, free of charge, at the following address: Amundi Asset Management, 91-93, boulevard Pasteur, 75015 Paris, France.
- The details of the up-to-date remuneration policy, including, but not limited to, a description of how remuneration and benefits are calculated, the identity of persons responsible for awarding the remuneration and benefits are available by means of the following website: https://www.amundi.lu/retail/Local-Content/Footer/Quick-Links/Regulatory-information/Amundi and a paper copy will be made available free of charge upon request.
- Other practical information (e.g. latest net asset value, Indicative net asset value, transparency policy and information about the asset composition of the Sub-Fund) can be obtained on the internet site amundi.com or amundietf.com.
- The UCITS contains a large number of other Sub-Funds and other classes which are described in the prospectus. Conversion into shares of another Sub-Fund of the UCITS may be made, subject to the conditions of the prospectus.
- Each Sub-Fund corresponds to a distinct part of the assets and liabilities of the UCITS. As a consequence, the assets of each Sub-Fund are exclusively available to satisfy the rights of investors in relation to that Sub-Fund and the right of creditors whose claims have arisen in connection with the creation, the operation or the liquidation of that Sub-Fund.
- This document describes a Sub-Fund of the UCITS. The prospectus and periodical reports are prepared for the entire UCITS named at the beginning of this document.
- The Luxembourg tax legislation applying to the UCITS may have an impact on the investor's personal tax position.
- Amundi 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 for the UCITS.

****

This UCITS is authorised in Luxembourg and regulated by the Commission de Surveillance du Secteur Financier, Luxembourg (www.cssf.lu).
Amundi Asset Management is authorised in Luxembourg and regulated by the Commission de Surveillance du Secteur Financier, Luxembourg.
This key investor information is accurate as at February 12, 2024.