

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 EURO STOXX 50 (DR) - IE (the "Fund")

ISIN: LU0278205579 - 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 seeks to track, as consistently as possible, the performance of the Eurozone Large Cap Equity markets, as measured by the EUROSTOXX 50 Net Return index (the "Index") (Bloomberg Code: SX5T) and to minimize the tracking error between the net asset value (the "NAV") of the Fund and the Index. The anticipated ex-post tracking error under normal market conditions is 0.85%.

In order to achieve this objective, the indexed management strategies that will be implemented consist, depending on the opportunities of the markets and the constraints of the reference index, in investing in all the equities comprising the reference Index or investing in a representative selection of the equities comprising the reference Index or investing in the derivatives market (such as index futures) to achieve the exposure to stock markets. The investment manager may combine the 3 strategies in order to achieve its objective.

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).

- **Invested financial instruments:** equities, money market instruments, bonds, UCITS funds including exchange traded funds.
- **Dividend policy:** all the Fund's amounts available for distribution (if any) shall not be distributed to Shareholders, but reinvested.
- **Net Asset Value:** the NAV per share is calculated on each Business Day in Luxembourg.
- **Redemptions:** redemption requests shall be received on any business day at or before 1:00 PM Luxembourg time to be executed on the NAV of the day calculated as of the following day.

Risk and reward profile



The risk-return category shown above is based on the historical performance of the assets included in the Fund, or of its benchmark index. 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.

The Fund has been classified within category 6. Category 6 indicates that it is possible to suffer a severe loss of capital under normal market conditions ; the value of your investment may change substantially and have quite large daily upside or downside variation.

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): not applicable.

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.lyxorfunds.com.

One-off charges taken before or after you invest	
Entry Charge:	Entry charge applicable on primary market only: Not for the benefit of the Sub-Fund : N/A. For the benefit of the Sub-Fund: max 0.40 % of the net asset value per share multiplied by the number of shares subscribed.
Exit Charge:	Exit charge applicable on primary market only: Not for the benefit of the Sub-Fund : N/A. For the benefit of the Sub-Fund: max 0.08 % of the net asset value per share multiplied by the number of shares redeemed.
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. Investors can find out the actual entry charges and exit charges from their financial advisor or distributor.	
Charges taken from the Fund over a year.	
Ongoing charge:	0.15 %.
The rate of ongoing charges is based on the last year's expenses (including taxes, if any), for the year ending October 2016 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.

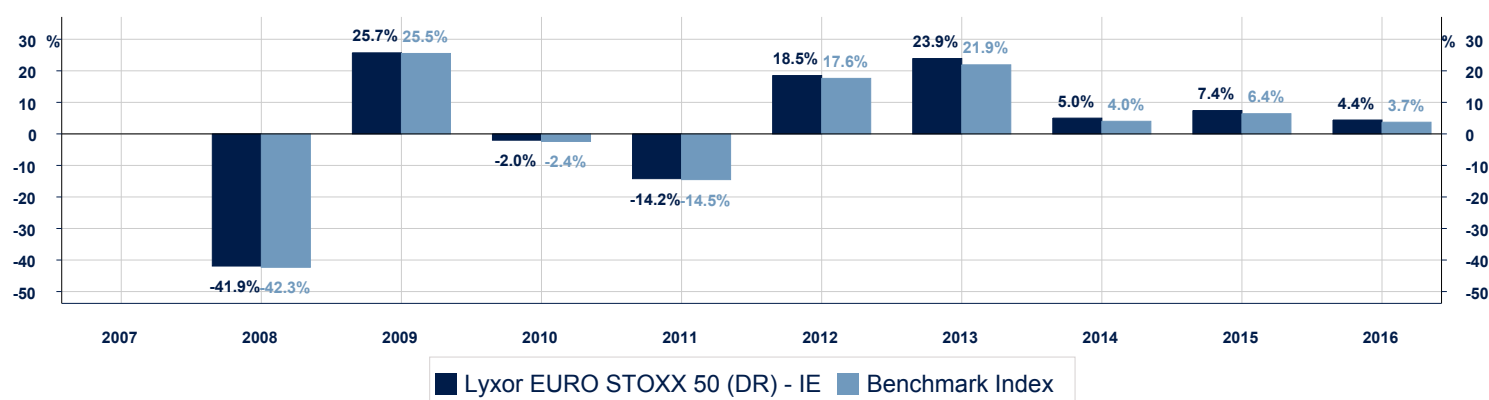
Past performance

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 25 April 2007.

ANNUAL PERFORMANCE OF Lyxor EURO STOXX 50 (DR) - IE (in %)



Practical information

- **Custodian:** Société Générale Bank & Trust.
- **Tax:** tax legislation applicable in the home Member State where the Fund is domiciled may impact investors.
- **Additional information:** the Fund's prospectus, net asset value and other share class information (if any), are available on www.lyxorfunds.com.

Details of the remuneration policy are available on www.lyxor.com.

The prospectus, the details of the remuneration policy, the latest annual report and semi-annual report are also available in English or in French and free of charge upon request from Lyxor Asset Management, Client Servicing, 17, Cours Valmy, Tour Société Générale, 92800 Puteaux, FRANCE.

LIAM 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 Fund.

The prospectus and periodic reports are prepared for the entire Company. The assets and liabilities of each sub-fund of the Company are segregated by law. If applicable, conversion rules between sub-funds (and related fees, if any) are detailed in the prospectus.

The Fund is authorized in Luxembourg and regulated by the CSSF.

LIAM is regulated by the *Autorité des marchés financiers* (the French Financial Markets Authority).

The key investor information is accurate and up to date as at 09 February 2017.