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.

ASSET MANAGEMENT BY LYXOR
SOCIETE GENERALE GROUP

Lyxor Core EURO STOXX 300 (DR) - OE (the "Fund")

ISIN: LU0318842175 - 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 Euro STOXX Total Return (Net Dividends Reinvested) (the "Benchmark Index") denominated in Euro (EUR), representative of the performance of the eurozone broad equity 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.
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.
Additional information about the Benchmark Index can be found at http://www.stoxx.com/indices.
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.
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 Fund is eligible to the French Equity Saving Plan (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, Financial Derivatives Instruments
- **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 13:00 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 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.
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):

- **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.

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:	**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.

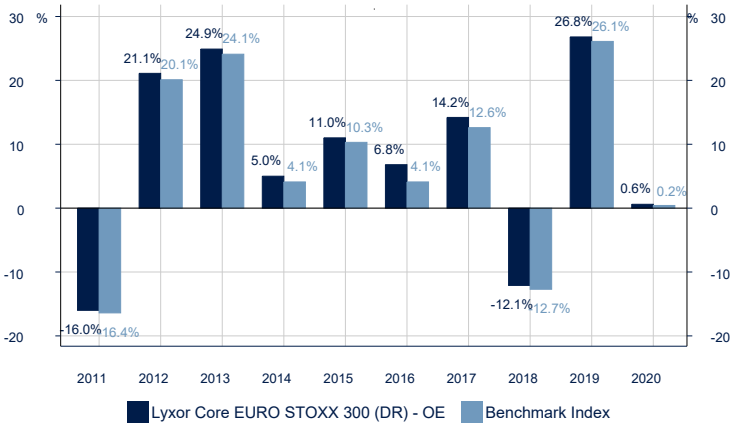
Charges taken from the Fund over a year.	
Ongoing charge:	0.044 %.

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.

Past performance

Annual performance of
Lyxor Core EURO STOXX 300 (DR) - OE (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 16 May 2008.
When the Benchmark Index is denominated in a currency other than the Fund currency, the performance of the Benchmark Index is converted into the 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

- **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.lyxorfunds.com**.
- **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.

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 February the 19th, 2021.