

## 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 Smart Cash - IU (the "Fund")

ISIN: LU1190419967 - 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 investment objective of the Fund is to generate a return linked to money market rates. The Fund is benchmarked with the Federal Funds compounded rate.

The Fund is actively managed by investing in a diversified portfolio of financial instruments within a strict risk and liquidity control environment.

The Federal Funds rate is an effective overnight interest rate computed as a weighted average of all overnight unsecured lending transactions in the interbank market in Dollars. Federal Funds reference rates are calculated by the Fed, based on all overnight interbank assets created before the close of RTGS systems at 6pm CET, and published through Thomson Reuters every day before 7pm CET.

The daily compounded Federal Funds rate integrates the impact of the reinvestment of the interests perceived under the OIS (Overnight Indexed Swap) methodology.

The Sub-Fund does not benefit from any implicit or explicit guarantee, neither from a swap counterparty (Société Générale) nor from any entity acting as distributor of the Sub-Fund.

The Federal Funds reference rate may be negative, which could result in a negative performance of the Sub Fund.

The share currency is the US Dollar (USD).

- **Invested financial instruments:** to achieve its investment objective, the investment universe of the Sub-Fund consists of :
  - Money market instruments including cash deposits with credit institutions,
  - Transferable securities (including equities, debt instruments with fixed or variable coupon) or units or shares of UCITS authorized in accordance with the UCITS Directive,
  - Financial derivative instruments including in particular: Money market swaps, currency forwards and currency swaps transactions strictly designed to hedge currency risks and interest rate swaps transactions aiming at reducing interest rate risks.
  - Efficient portfolio management techniques including: securities lending and borrowing of securities, repurchase and reverse repurchase transactions on transferable securities (including equities, fixed or variable debt instruments).The Sub-Fund may also hold cash.
- **Dividend policy:** all the Fund's amounts available for distribution (if any) shall not be distributed to Shareholders, but reinvested.
- **Net Asset Value:** the Net Asset Value per share is calculated on each Valuation Day.
- **Redemptions:** redemption requests shall be received at or before 13:00 Luxembourg Time each Valuation Day (D). More details are available in the Fund's prospectus.

#### 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 3. Category 3 indicates that under normal market conditions a small capital loss is possible ; the value of your investment may have slight and very low daily upside or downside variations.

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 credit institution with which it has concluded an agreement or a transaction could become insolvent or otherwise default. If such an event occurs, you could lose a significant part of your investment.
- **Credit risk:** the Fund is exposed to the risk that the credit quality of any direct or indirect debtor of the Fund (be it a state, a financial institution or a corporate) deteriorates or that any such entity defaults. This could cause the net asset value of the Fund to decline.
- **Risk of using FDI:** in order to reach its investment objective, the Fund enters into over-the-counter FDI which provide the performance of the Benchmark Index. The FDI could be affected by various risks such as change in law or tax events.

## 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](http://www.lyxorfunds.com).

One-off charges taken before or after you invest	
<b>Entry Charge:</b>	Entry charge applicable on primary market only : Not for the benefit of the sub-fund : N/A. For the benefit of the sub-fund: N/A.
<b>Exit Charge:</b>	Exit charge applicable on primary market only : Not for the benefit of the sub-fund : N/A. For the benefit of the sub-fund: N/A.
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.	
<b>Ongoing charge:</b>	0.13 %.
The rate of ongoing charges is based on the last year's expenses (including taxes, if any), for the year ending October 2018 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	
<b>Performance fee:</b>	Not applicable.

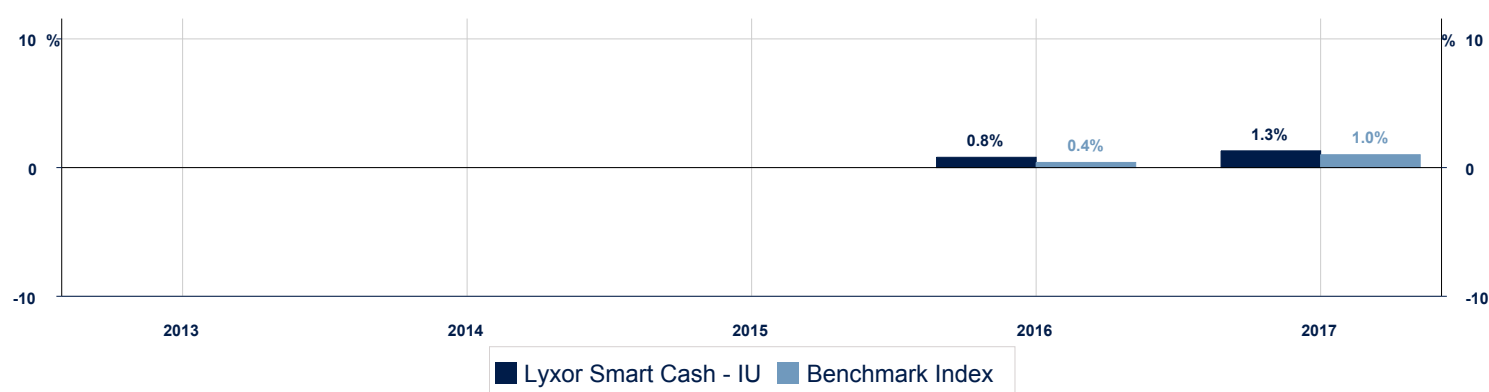
## Past performance

Past performances are not a reliable indicator of future results.

The performance is disclosed in US Dollar (USD) and net of all fees charged to the Fund.

The Fund was created on 29 June 2015.

### ANNUAL PERFORMANCE OF Lyxor Smart Cash - IU (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](http://www.lyxorfunds.com).

Details of the remuneration policy are available on [www.lyxor.com](http://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 December the 14th, 2018.