

**LYXOR INDEX FUND**  
 Société d'Investissement à Capital Variable  
 Registered office at : 28-32, Place de la gare, L - 1616 Luxembourg  
 RCS Luxembourg B 117.500  
 (the “Company”)

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**Notice to the shareholders of the Company**

**Amendments to the Prospectus of the Company**

Terms not specifically defined herein shall have the same meaning as in the articles of incorporation and in the latest Prospectus of the Company or any supplement.

Luxembourg, 12 June 2020

Dear Shareholders,

The Management Company and the Board of Directors have decided to amend the wording related to the anticipated level of Tracking Error under normal market conditions in all the Sub-Funds’ annexes of the Prospectus of the Company (the “**Modification**”) as follow:

Before the Modification	After the Modification
The anticipated level of the Tracking Error under normal market conditions is expected to be XX%.	The anticipated level of the tracking error under normal market conditions is expected to be up to XX%.

The purpose of this Modification is to clarify the possibility that the Tracking Error may vary during the life of a considered Sub-Fund within the limit of a maximum percentage set forth in the Sub-Fund annex.

This new wording will be harmonized to the whole ETF range managed by the Management Company. **Please note that no change in the effective level of Tracking Error is expected under normal market conditions in connection with this Modification.**

The Management Company and the Board of Directors have also decided to modify the maximum anticipated levels of Tracking-Error of several Sub-Funds of the Company as detailed in the Annex I. Those modifications intend to simplify the understanding of our range for the investors by gathering similar funds as detailed in the Annex I and in the table below. The maximum anticipated level of tracking error will generally follow the classification below, unless specific cases:

Asset class	Exposure	Maximum anticipated level of Tracking Error
Equity	Leverage/Short	1%
	Developed Markets	0.5%
	Emerging Markets, All Country, Thematics	2%
Fixed Income	Leverage/Short	0.5%
	Govies Short term	0.1%
	Govies Medium term	0.3%
	Govies Long term	0.5%
	Corporate Investment Grade	0.5%
	Corporate High Yield	1%
	Emerging Markets	1%
Inflation	1%	

The Prospectus of the Company will be amended as of 09 June 2020, in order to reflect the Modifications.

Finally, we would like to inform you that Societe Generale Bank & Trust S.A. (SGBT) which undertakes the functions of Depositary and Paying Agent, Administrative, Corporate and Domiciliary Agent and Transfer Agent of the Company has changed its legal name to Societe Generale Luxembourg S.A. (SG Luxembourg) effective as of January 27th, 2020.

The new Prospectus and Key Investor Information Documents of the Sub-Funds may be consulted on the following website: [www.lyxoretf.com](http://www.lyxoretf.com), or obtained on request from the Management Company to [client-services-etf@lyxor.com](mailto:client-services-etf@lyxor.com).

For any questions, do not hesitate to contact Lyxor Client Services at the following contact details: Phone number +33 (0)1 42 13 42 14 – Email address: [client-services-etf@lyxor.com](mailto:client-services-etf@lyxor.com).

Yours sincerely,

For the Board of Directors

### ANNEX I - Change of Tracking Errors

Sub-Fund Name	Isin Code	Former Tracking - error	New Tracking - Error
Lyxor \$ Floating Rate Note UCITS ETF - Dist	LU1571051751	0.08%	0.50%
Lyxor \$ Floating Rate Note UCITS ETF - Monthly Hedged to CHF - Dist	LU1571052569	0.08%	0.50%
Lyxor \$ Floating Rate Note UCITS ETF - Monthly Hedged to EUR - Dist	LU1571052130	0.08%	0.50%
Lyxor \$ Floating Rate Note UCITS ETF - Monthly Hedged to GBP - Dist	LU1571052304	0.08%	0.50%
Lyxor BofAML \$ High Yield Bond UCITS ETF - Dist	LU1435356149	0.08%	1%
Lyxor BofAML \$ High Yield Bond UCITS ETF - Monthly Hedged to EUR - Dist	LU1435356495	0.08%	1%
Lyxor BofAML \$ Short Term High Yield Bond UCITS ETF - Dist	LU1617164055	0.02%	1%
Lyxor BofAML \$ Short Term High Yield Bond UCITS ETF - Monthly Hedged to EUR - Dist	LU1617164212	0.02%	1%
Lyxor BofAML € High Yield Ex-Financial Bond UCITS ETF - Dist	LU1812090543	0.50%	1%
Lyxor BofAML € Short Term High Yield Bond UCITS ETF - Dist	LU1617164998	0.02%	1%
Lyxor BTP Monthly (-1x) Inverse UCITS ETF - Acc	LU1523098561	0.50%	No change
Lyxor Core EURO STOXX 300 (DR) - IE	LU0326732954	0.50%	No change
Lyxor Core EURO STOXX 300 (DR) - OE	LU0318842175	0.50%	No change
Lyxor Core EURO STOXX 300 (DR) - SE	LU0326733176	0.50%	No change
Lyxor Core EURO STOXX 300 (DR) - UCITS ETF Acc	LU0908501058	0.50%	No change
Lyxor Core EURO STOXX 300 (DR) - UCITS ETF Dist	LU0908501132	0.50%	No change
Lyxor Core EURO STOXX 50 (DR) - SE	LU0278205652	0.85%	0.50%
Lyxor Core EURO STOXX 50 (DR) - UCITS ETF Acc	LU0908501215	0.85%	0.50%
Lyxor Core EURO STOXX 50 (DR) - UCITS ETF DAILY HEDGED TO GBP - Acc	LU1203772212	0.85%	0.50%
Lyxor Core STOXX Europe 600 (DR) - SE	LU0317841665	0.20%	0.50%
Lyxor Core STOXX Europe 600 (DR) - UCITS ETF Acc	LU0908500753	0.20%	0.50%
Lyxor Core STOXX Europe 600 (DR) - UCITS ETF Monthly Hedged to EUR - Dist	LU1574142243	0.20%	0.50%
Lyxor Euro Government Bond 25+Y (DR) UCITS ETF - Acc	LU1686832194	0.02%	0.30%
Lyxor Euro High Yield Sustainable Exposure UCITS ETF - Acc	LU2099293339	1%	No change
Lyxor EuroMTS 1-3Y Italy BTP Government Bond (DR) UCITS ETF - Dist	LU1598691050	0.02%	0.10%
Lyxor EuroMTS 10Y Italy BTP Government Bond (DR) UCITS ETF - Acc	LU1598691217	0.02%	0.30%
Lyxor EuroMTS 10Y Spain BONO Government Bond (DR) UCITS ETF - Acc	LU1812090899	0.02%	0.30%
Lyxor EuroMTS Covered Bond Aggregate UCITS ETF - Dist	LU1686830065	0.02%	0.50%
Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF - Dist (EUR)	LU1832418773	0.50%	No change
Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF - Dist (USD)	LU1812091350	0.50%	No change
Lyxor FTSE EPRA/NAREIT United States UCITS ETF - Dist (EUR)	LU1832418856	0.50%	No change
Lyxor FTSE EPRA/NAREIT United States UCITS ETF - Dist (USD)	LU1812091517	0.50%	No change
Lyxor Global Gender Equality (DR) UCITS ETF - Acc	LU1691909508	0.25%	0.50%
Lyxor Global High Yield Sustainable Exposure UCITS ETF - Acc	LU2099295466	1%	No change
Lyxor Global High Yield Sustainable Exposure UCITS ETF - Monthly Hedged to EUR - Acc	LU2099296274	1%	No change
Lyxor iBoxx \$ Liquid Emerging Markets Sovereigns UCITS ETF - Dist	LU1686830909	0.02%	1%
Lyxor iBoxx \$ Liquid Emerging Markets Sovereigns UCITS ETF - Monthly Hedged to EUR - Dist	LU1686831030	0.02%	1%
Lyxor MSCI Digital Economy ESG Filtered (DR) UCITS ETF - Acc	LU2023678878	2%	No change
Lyxor MSCI Disruptive Technology ESG Filtered (DR) UCITS ETF - Acc	LU2023678282	2%	No change
Lyxor MSCI EMU Growth (DR) UCITS ETF - Dist	LU1598688189	0.20%	0.50%
Lyxor MSCI EMU Small Cap (DR) UCITS ETF - Dist	LU1598689153	1%	1%
Lyxor MSCI EMU Value (DR) UCITS ETF - Dist	LU1598690169	0.20%	0.50%
Lyxor MSCI Future Mobility ESG Filtered (DR) UCITS ETF - Acc	LU2023679090	2%	No change
Lyxor MSCI Millennials ESG Filtered (DR) UCITS ETF - Acc	LU2023678449	2%	No change
Lyxor MSCI Smart Cities ESG Filtered (DR) UCITS ETF - Acc	LU2023679256	2%	No change

<b>Sub-Fund Name</b>	<b>Isin Code</b>	<b>Former Tracking - error</b>	<b>New Tracking - Error</b>
Lyxor Privex UCITS ETF - Dist	LU1812091947	0.15%	2%
Lyxor Robotics & AI UCITS ETF - Acc	LU1838002480	1%	2%
Lyxor SG Global Value Beta UCITS ETF - Acc	LU1081771369	0.08%	2%
Lyxor STOXX Europe 600 Automobiles & Parts UCITS ETF - Acc	LU1834983394	0.50%	No change
Lyxor STOXX Europe 600 Automobiles & Parts UCITS ETF - Dist	LU2082995908	0.50%	No change
Lyxor STOXX Europe 600 Banks UCITS ETF - Acc	LU1834983477	0.50%	No change
Lyxor STOXX Europe 600 Banks UCITS ETF - Dist	LU2082996112	0.50%	No change
Lyxor STOXX Europe 600 Basic Resources UCITS ETF - Acc	LU1834983550	0.50%	No change
Lyxor STOXX Europe 600 Basic Resources UCITS ETF - Dist	LU2082996385	0.50%	No change
Lyxor STOXX Europe 600 Chemicals UCITS ETF - Acc	LU1834983634	0.50%	No change
Lyxor STOXX Europe 600 Chemicals UCITS ETF - Dist	LU2082996542	0.50%	No change
Lyxor STOXX Europe 600 Construction & Materials UCITS ETF - Acc	LU1834983808	0.50%	No change
Lyxor STOXX Europe 600 Construction & Materials UCITS ETF - Dist	LU2082996898	0.50%	No change
Lyxor STOXX Europe 600 Financial Services UCITS ETF - Acc	LU1834984798	0.50%	No change
Lyxor STOXX Europe 600 Financial Services UCITS ETF - Dist	LU2082997193	0.50%	No change
Lyxor STOXX Europe 600 Food & Beverage UCITS ETF - Acc	LU1834985845	0.50%	No change
Lyxor STOXX Europe 600 Food & Beverage UCITS ETF - Dist	LU2082997359	0.50%	No change
Lyxor STOXX Europe 600 Healthcare UCITS ETF - Acc	LU1834986900	0.50%	No change
Lyxor STOXX Europe 600 Healthcare UCITS ETF - Dist	LU2082997516	0.50%	No change
Lyxor STOXX Europe 600 Industrial Goods & Services UCITS ETF - Acc	LU1834987890	0.50%	No change
Lyxor STOXX Europe 600 Industrial Goods & Services UCITS ETF - Dist	LU2082997789	0.50%	No change
Lyxor STOXX Europe 600 Insurance UCITS ETF - Acc	LU1834987973	0.50%	No change
Lyxor STOXX Europe 600 Insurance UCITS ETF - Dist	LU2082997946	0.50%	No change
Lyxor STOXX Europe 600 Media UCITS ETF - Acc	LU1834988195	0.50%	No change
Lyxor STOXX Europe 600 Media UCITS ETF - Dist	LU2082995734	0.50%	No change
Lyxor STOXX Europe 600 Oil & Gas UCITS ETF - Acc	LU1834988278	0.50%	No change
Lyxor STOXX Europe 600 Oil & Gas UCITS ETF - Dist	LU2082998167	0.50%	No change
Lyxor STOXX Europe 600 Personal & Household Goods UCITS ETF - Acc	LU1834988351	0.50%	No change
Lyxor STOXX Europe 600 Personal & Household Goods UCITS ETF - Dist	LU2082998324	0.50%	No change
Lyxor STOXX Europe 600 Real Estate UCITS ETF - Dist	LU1812091194	0.50%	No change
Lyxor STOXX Europe 600 Retail UCITS ETF - Acc	LU1834988435	0.50%	No change
Lyxor STOXX Europe 600 Retail UCITS ETF - Dist	LU2082998670	0.50%	No change
Lyxor STOXX Europe 600 Technology UCITS ETF - Acc	LU1834988518	0.50%	No change
Lyxor STOXX Europe 600 Technology UCITS ETF - Dist	LU2082998837	0.50%	No change
Lyxor STOXX Europe 600 Telecommunications UCITS ETF - Acc	LU1834988609	0.50%	No change
Lyxor STOXX Europe 600 Telecommunications UCITS ETF - Dist	LU2082999058	0.50%	No change
Lyxor STOXX Europe 600 Travel & Leisure UCITS ETF - Acc	LU1834988781	0.50%	No change
Lyxor STOXX Europe 600 Travel & Leisure UCITS ETF - Dist	LU2082999132	0.50%	No change
Lyxor STOXX Europe 600 Utilities UCITS ETF - Acc	LU1834988864	0.50%	No change
Lyxor STOXX Europe 600 Utilities UCITS ETF - Dist	LU2082999215	0.50%	No change
Lyxor STOXX Europe Select Dividend 30 UCITS ETF - Dist	LU1812092168	0.50%	No change
Lyxor USD Corporate Bond UCITS ETF - Dist	LU1285959703	0.02%	0.50%
Lyxor USD Corporate Bond UCITS ETF - Monthly Hedged to EUR - Dist	LU1285960032	0.02%	0.50%
Lyxor USD High Yield Sustainable Exposure UCITS ETF - Acc	LU2099294493	1%	No change
Lyxor USD High Yield Sustainable Exposure UCITS ETF - Monthly Hedged to EUR - Acc	LU2099295037	1%	No change