

LYXOR INDEX FUND
Société d'Investissement à Capital Variable
Registered office: 28-32, place de la Gare, L-1616 Luxembourg
RCS Luxembourg B 117.500
(the "**Company**")

NOTICE TO THE SHAREHOLDERS OF THE SUB-FUND LYXOR EURO HIGH YIELD SUSTAINABLE EXPOSURE UCITS ETF (ISIN CODE: LU2099293339)

Terms not specifically defined herein shall have the same meaning as in the Articles of Incorporation and in the latest Prospectus of the Company.

Luxembourg, February 26, 2021,

Dear Shareholder,

The board of directors of the Company (the "**Board**") considers that the value of the net assets under management remains limited in the sub-fund Lyxor Index Fund - **Lyxor Euro High Yield Sustainable Exposure UCITS ETF** (the "**Sub-Fund**") and that prospective investors show interests in other investment products proposed by the Company. Therefore, in accordance with article 34 of the Articles of Incorporation of the Company, the Board has decided to liquidate the Sub-Fund (the "**Liquidation**").

The Liquidation will be performed between 26 February 2021 and 26 April 2021. A detailed schedule will be made available on www.lyxoretf.com to inform the Shareholders about the details of the Liquidation.

The Board would like to inform the Shareholders that in order to inform the Shareholders as soon as possible of the Liquidation, the details of the Liquidation, including the date of the suspension and redemption of Shares, the date of the compulsory redemption of Shares and the date of the final calculation of the net asset value will be communicated to Shareholders within a second notice to be provided at a later date.

The Board would like to inform the Shareholders that the Management Company has agreed to bear any direct legal counsel costs, operational costs related to the mailing of the notices to shareholders and publication and supplementary audit costs incurred within the context of the liquidation of the Sub-Fund.

Any liquidation proceeds which cannot be distributed to Shareholders will be deposited on their behalf with the *Caisse de Consignation* in Luxembourg.

This liquidation will be reflected in the Prospectus at the next opportunity.

The Board would also like to inform the Shareholders of the existence of another sub-fund replicating the same Index (ISIN code: LU1812090543) within the Company.

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

Yours sincerely,

For the Board.