

NOTICE OF ANNUAL GENERAL MEETING

Notice is hereby given that the annual general meeting of **LYXOR Index Fund** (the “**Company**”) will be held on February 22nd, 2021 at 2 p.m., at the registered office of the Company, 28-32, Place de la gare, L-1616 Luxembourg with the following agenda:

- I. To hear the report of the Board of Directors and to hear the report of the auditor (*réviseur d'entreprises agréé*) for the financial year ended October 31st, 2020;
- II. To discuss and to approve the annual accounts for the financial year ended October 31st, 2020;
- III. To decide of the allocation of the results for the financial year ended October 31st, 2020, with consideration of the payment of interim dividends :
 - Decided by the board of directors on December 9th, 2019:
 - LYXOR Index Fund – Lyxor \$ Floating Rate Note UCITS ETF (class Dist);
 - LYXOR Index Fund – Lyxor Core EURO STOXX 300 (DR) (class UCITS ETF Dist) ;
 - LYXOR Index Fund – Lyxor Core STOXX Europe 600 (DR) UCITS ETF (class Monthly Hedged to EUR-Dist);
 - LYXOR Index Fund – Lyxor EuroMTS Covered Bond Aggregate UCITS ETF (class Dist);
 - LYXOR Index Fund – Lyxor STOXX Europe 600 Real Estate UCITS ETF (class Dist);
 - LYXOR Index Fund – Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF (class Dist (EUR));
 - LYXOR Index Fund – Lyxor FTSE EPRA/NAREIT United States UCITS ETF (class Dist (EUR));
 - LYXOR Index Fund – Lyxor MSCI EMU Value (DR) UCITS ETF (class Dist);
 - LYXOR Index Fund – Lyxor STOXX Europe Select Dividend 30 UCITS ETF (class Dist);
 - LYXOR Index Fund – Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF (class Dist);
 - LYXOR Index Fund – Lyxor \$ Floating Rate Note UCITS ETF (class Monthly Hedged to CHF-Dist);
 - LYXOR Index Fund – Lyxor \$ Floating Rate Note UCITS ETF (Class Monthly Hedged to EUR - Dist);
 - LYXOR Index Fund – Lyxor \$ Floating Rate Note UCITS ETF (Class Monthly Hedged to GBP - Dist);
 - LYXOR Index Fund – Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF (class Dist (USD));
 - LYXOR Index Fund – Lyxor FTSE EPRA/NAREIT United States UCITS ETF (class Dist (USD));
 - LYXOR Index Fund – Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF (class Monthly Hedged to EUR - Dist);
 - Decided by the board of directors on July 7th, 2020:
 - LYXOR Index Fund – Lyxor \$ Floating Rate Note UCITS ETF (class Dist);
 - LYXOR Index Fund – Lyxor BofAML \$ High Yield Bond UCITS ETF (class Dist);
 - LYXOR Index Fund – Lyxor BofAML \$ Short Term High Yield Bond UCITS ETF (class Dist);
 - LYXOR Index Fund – Lyxor BofAML € High Yield Ex-Financial Bond UCITS ETF (class Dist);
 - LYXOR Index Fund – Lyxor Core Euro Stoxx 300 (DR) (class UCITS ETF – Dist);
 - LYXOR Index Fund – Lyxor Core Stoxx Europe 600 (DR) (class UCITS ETF Monthly Hedged to EUR – Dist);
 - LYXOR Index Fund – Lyxor EuroMTS Covered Bond Aggregate UCITS ETF (class Dist);
 - LYXOR Index Fund – Lyxor STOXX Europe 600 Real Estate UCITS ETF (class Dist);
 - LYXOR Index Fund – Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF (class Dist (EUR));
 - LYXOR Index Fund – Lyxor FTSE EPRA/NAREIT United States UCITS ETF (class Dist (EUR));
 - LYXOR Index Fund – Lyxor iBoxx \$ Liquid Emerging Markets Sovereigns UCITS ETF (class Dist);
 - LYXOR Index Fund – Lyxor MSCI EMU Growth (DR) UCITS ETF (class Dist);
 - LYXOR Index Fund – Lyxor MSCI EMU Small Cap (DR) UCITS ETF (class Dist);
 - LYXOR Index Fund – Lyxor MSCI EMU Value (DR) UCITS ETF (class Dist);
 - LYXOR Index Fund – Lyxor Privex UCITS ETF (class Dist) ;
 - LYXOR Index Fund – Lyxor STOXX Europe Select Dividend 30 UCITS ETF (class Dist);
 - LYXOR Index Fund – Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF (class Dist);
 - LYXOR Index Fund – Lyxor \$ Floating Rate Note UCITS ETF (class Monthly Hedged to CHF-Dist);
 - LYXOR Index Fund – Lyxor \$ Floating Rate Note UCITS ETF (class Monthly Hedged to EUR-Dist);
 - LYXOR Index Fund – Lyxor \$ Floating Rate Note UCITS ETF (class Monthly Hedged to GBP-Dist);
 - LYXOR Index Fund – Lyxor BofAML \$ High Yield Bond UCITS ETF (class Monthly Hedged to EUR-Dist);
 - LYXOR Index Fund Lyxor BofAML € Short Term High Yield Bond UCITS ETF (class Dist);
 - LYXOR Index Fund – Lyxor BofAML \$ Short Term High Yield Bond UCITS ETF (class Monthly Hedged to EUR – Dist);
 - LYXOR Index Fund – Lyxor FTSE EPRA/NAREIT Global Developed UCITS ETF (class Dist (USD));
 - LYXOR Index Fund – Lyxor FTSE EPRA/NAREIT United States UCITS ETF (class Dist (USD));

- LYXOR Index Fund – Lyxor iBoxx \$ Liquid Emerging Markets Sovereigns UCITS ETF (class Monthly Hedged to EUR -Dist);
 - LYXOR Index Fund – Lyxor USD Liquid Investment Grade Corporate Bonds UCITS ETF (class Monthly Hedged to EUR – Dist);
 - LYXOR Index Fund – Lyxor STOXX Europe 600 Basic Resources UCITS ETF (class Dist);
 - LYXOR Index Fund – Lyxor STOXX Europe 600 Chemicals UCITS ETF (class Dist);
 - LYXOR Index Fund – Lyxor STOXX Europe 600 Healthcare UCITS ETF (class Dist);
 - LYXOR Index Fund – Lyxor STOXX Europe 600 Media UCITS ETF (class Dist);
 - LYXOR Index Fund – Lyxor STOXX Europe 600 Oil & Gas UCITS ETF (class Dist);
 - LYXOR Index Fund - Lyxor STOXX Europe 600 Utilities UCITS ETF (class Dist);
 - LYXOR Index Fund - Lyxor EuroMTS 1-3Y Italy BTP Government Bond (DR) UCITS ETF (class Dist);
- IV. To grant discharge to the directors for the financial year ended October 31st, 2020;
- V. To reappoint the members of the Board:
- a) Martin Rausch
 - b) Luc Caytan
 - c) Arnaud Llinas
 - d) François Millet
- VI. To reappoint the Company's auditor (*réviseur d'entreprises agréé*);
- VII. Fillings & publications required by the Law.

The decisions of the annual general meeting of shareholders will require no quorum and will be taken on a simple majority of the votes expressed by the shareholders present or represented at the meeting. Each share, regardless of the class and of the sub-fund to which it belongs, is entitled to one vote. Proxies left in blank or null and void will not be taken into consideration for the calculation of the expressed votes.

The quorum and the majority at the general meeting shall be determined according to the shares issued and outstanding at midnight (Luxembourg time) on the fifth day prior to the annual general meeting (referred to as "Record Date"). The rights of a shareholder to attend the annual general meeting and to exercise a voting right attaching to his shares are determined in accordance with the shares held by this shareholder at the Record Date.

TERMS AND CONDITIONS TO ATTEND THE MEETING

Due to exceptional circumstances and according to the Grand Ducal Regulation of March 20th, 2020 and to the amended law of November 25th, 2020, shareholders wishing to attend the Meeting are able to participate in via conference call. They are requested to notify - for identification purposes – the Company's registrar agent by email at reportingservices.lux@sgss.socgen.com no later than two business days prior to the Meeting. Via this notification and after validation from the Company's registrar agent, the shareholder will receive the dial-in details. Shareholders who instead wish to be represented at the meeting by proxy may do so by returning the enclosed proxy form duly completed and signed at the registered office of the Company (28-32, Place de la gare, L-1616 Luxembourg) by February 19th, 2021, at 4 p.m. at the latest.

Copies of the Company's audited annual report (including the report of the approved statutory auditor and the management report) for the financial year ended October 31st, 2020 are available for inspection at the Company's registered office and can be obtained, free of charge, from the Company's registrar agent upon request (reportingservices.lux@sgss.socgen.com).

Director

Director

Annex to the convening notice

- **Martin Rausch**

Managing director - Head of Legal & Compliance at Lyxor Funds Solutions

Martin started as legal counsel specialized in investment funds in several asset management companies (SEB, UBS, MDO) and progressively in compliance, before he joined Commerz Funds Solutions in 2018 (now Lyxor Funds Solutions), which has been acquired by Lyxor International Asset Management in May 2019.

- **Luc Caytan**

Luc Caytan is an independent director.

He started his career at Kredietbank in Brussels (now KBC Group), where he held several senior management positions in Bahrain, Dublin, Hong Kong, Los Angeles and New York. Most recently, he worked as General Manager Global Financial Markets at KBL European Private Bankers in Luxembourg. As part of this role, he was also a member of the Board of Brown Shipley in London and Patria Finance in Prague.

He also worked in numerous committees and bodies during. He is currently Senior Representative and member of ICMA's panel of arbitrators (International Capital Market Association) and member of ILA (*Institut Luxembourgeois des Administrateurs*).

- **Arnaud Llinas**

Arnaud Llinas is Head of Lyxor's ETF & Index Management division since January 2013.

Prior to this, Arnaud managed the Delta-One desk at Societe Generale Corporate & Investment Bank (SG CIB) from 2008, after having helped develop Societe Generale's equity index platform and Lyxor's ETF range. Arnaud began his career as a risk analyst at Fauchier Partners in 2001, and later joined the market-making desk at SG CIB in 2004.

- **François Millet**

François Millet is Head of ETF strategy, SRI/ESG & Innovation and managing director.

He joined Lyxor in 2009 as Head of Index and Quantitative Fund Development. Prior to this, he was Director of Index Funds & ETF at Société Générale Asset Management AI, where he developed the index management business including passive funds, ETFs, index-enhanced and alternative beta products since 2004. He introduced in 2005 the first range of structured ETFs in Europe (leveraged, short and capital protected). Prior to this, he worked for 14 years with SG Corporate & Investment Banking, holding various executive and management positions within the Equity Capital Markets business line.