

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 Alpha Plus Fund IE-D (the "Fund")

ISIN: LU1409505481 - A sub-fund of the investment company named Lyxor Index Fund (the "Company") domiciled in Luxembourg. Managed by Amundi Asset Management, a subsidiary of Amundi Group

Objectives and investment policy

The Fund is an active UCITS.

The investment objective of the Fund is to provide a capital appreciation over a medium to long term, by investing mainly in UCITS pursuing alternative strategies within the UCITS universe.

The management process focuses on strategic allocation and selection of funds based on a top down approach (diversification among strategies) and a bottom up approach (selection of underlying UCITS of the UCITS universe that pursue alternative strategies).

The Fund may also invest up to 30% of its net assets in shares or units of other UCIs pursuing alternative strategies in accordance with article 41 e) of the Luxembourg Law of December 17, 2010.

The Fund may also invest up to 10% of its net assets in transferable securities and money market instruments other than those referred to in article 41 (2) of the Luxembourg Law of December 17, 2010.

The Fund investment strategy is not linked to a benchmark index but performance fees are calculated against a reference benchmark, the 3-month Euribor, as described in the Performance Fee section of the prospectus.

The share currency is the Euro (EUR).

- **Invested financial instruments:** units and/or shares of UCITS/UCIs, financial derivative instruments, money market instruments.
- **Dividend policy:** the Fund's amounts available for distribution (if any) will be distributed.
- **Net Asset Value:** calculated each Friday.
- **Redemptions:** Requests for redemption of Shares shall be centralised by the Registrar and Transfer Agent, until 4 P.M. (Luxembourg time), five Business Days before the valuation day and processed at the Net Asset Value calculated on this valuation day.

Risk and reward profile



The risk-return category shown above is based on the maximum level of risk that the Fund manager may take while adhering to the Fund's strategy, in view of the past performance of the financial instruments used. 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 4. Category 4 indicates that under normal market conditions a moderate loss of capital is possible ; the value of your investment may have moderate and low 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):

- **Counterparty risk:** The Fund is exposed to the risk that any counterparty with which it has concluded an agreement or a transaction could become insolvent or otherwise default and more particularly when it has concluded financial derivative instruments over-the-counter or securities lending transactions. If such an event occurs, the net asset value of the Fund may decrease significantly. According to the regulation applicable to the Fund, such risk cannot exceed 10% of the Fund's total assets per counterparty.
- **Risk of Financial derivative Instruments:** The Fund invests in financial derivative instruments. These financial derivative instruments can induce different types of risks such as (but not limited to) leverage risk, high volatility risk, valuation risk or liquidity risk. If this risk occurs, the net asset value of the Fund may decrease significantly.
- **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.
- **Credit risk:** The Fund is subject to the risk that any issuer could become insolvent or to otherwise event having an impact on the credit quality of this issuer. The consequence of this risk or event may result in a decrease of the net asset value of the Fund.

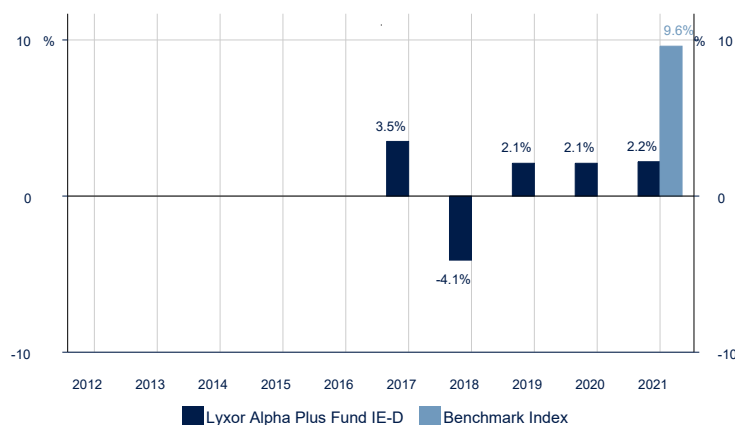
Charges for this Fund

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.amundi.com.

One-off charges taken before or after you invest	
Entry Charge:	Up to 5%.
Exit Charge:	Up to 5%.
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.	
Ongoing charge:	0.43 %.
The rate of ongoing charges is based on the last year's expenses (including taxes, if any), for the year ending October 2021 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:	0.19% for the year ending October 31, 2021. 5.00% of the Fund's net performance higher than the Benchmark Index. The performance fee is crystallised at each end of financial year. The performance fee may vary from year to year according to the formula described above.

Past performance

Annual performance of
Lyxor Alpha Plus Fund IE-D (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 15 November 2016.

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, 91-93, boulevard Pasteur, 75015 Paris, 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.amundi.com.

Information on market makers, exchanges and other trading information are available on the page dedicated to the Fund on the website www.amundi.com. The indicative net asset value is published in real time by the exchange during trading hours.

- **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.

Amundi 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.amundi.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. Amundi Asset Management is regulated by the Autorité des marchés financiers.

The key investor information is accurate and up to date as at June the 1st, 2022.