

Paris, June 2, 2023

Dear Sir/Madam,

Thank you for including in your portfolio one or more shares of the **Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF** sub-fund, a sub-fund of Lyxor Index Fund SICAV.

**Your sub-fund will change its benchmark from “STOXX Europe 600 Oil & Gas Net Total Return Index” to “STOXX Europe 600 Energy ESG+ Index”, as well as its index replication method on July 4, 2023.** In concrete terms, it means that it will be directly investing in a portfolio of equities that will typically comprise the constituents composing the new benchmark.

In parallel of these changes, please note that the **Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF** sub-fund **will be renamed Amundi STOXX Europe 600 Energy ESG Screened**.

The details of this operation are explained in the attached document entitled “Notice to the Shareholders of the sub-fund – Lyxor STOXX Europe 600 oil & GAS UCITS ETF”. This notice, which has been approved by the CSSF, provides all the information required for these operations by the regulations in force. This full and accurate document allows you to familiarize yourself with the potential implications of this operation for your investment. We therefore recommend that you read it carefully.

Your usual financial adviser will be glad to provide any additional information you may require.

**For further information, please contact client services on (+352) 4212030 or via e-mail at [info\\_de@amundi.com](mailto:info_de@amundi.com).**

Yours faithfully,

**AMUNDI ASSET MANAGEMENT**

Arnaud Llinas

Director – ETF, Indexing & Smart Beta

**LYXOR INDEX FUND**

*Société d'investissement à capital variable*  
*Registered office : 9, rue Bitbourg*  
*L-1273 Luxembourg*  
*R.C.S. de Luxembourg B117-500*  
(the « **SICAV** »)

Luxembourg, June 2, 2023,

**NOTICE TO SHAREHOLDERS  
of the sub-fund**

**Lyxor STOXX Europe 600 oil & GAS UCITS ETF**  
(the “**Sub-Fund**”)  
(**ISIN: LU1834988278**)  
(**ISIN : LU2082998167**)

Dear Shareholder,

We inform you that the board of directors of the SICAV (the “**Board**”) has decided to change the benchmark, the categorization under SFDR, the name, the replication method, the name of the shares of the Sub-Fund “**Lyxor STOXX Europe 600 oil & GAS UCITS ETF**” as from **July 4, 2023** (the “**Effective Date**”).

As a consequence, the main changes in your Sub-Fund are set out below.

	<b>Before the Effective Date</b>	<b>From the Effective Date</b>
<b>Name of the Sub-Fund</b>	Lyxor Stoxx Europe 600 Oil & Gas UCITS ETF	Amundi STOXX Europe 600 Energy ESG Screened
<b>Name of the Share Class</b>	Acc Dist	UCITS ETF Acc UCITS ETF Dist
<b>Benchmark of the Sub-Fund</b>	STOXX Europe 600 Oil & Gas Net Total Return Index (the “ <b>Current Index</b> ”) Bloomberg ticker: SXER	STOXX Europe 600 Energy ESG+ Index (the “ <b>New Index</b> ”) Bloomberg ticker: SXREESGP
<b>Sustainable Finance Disclosure Regulation</b>	Article 6	Article 8 as defined in the prospectus that relates to products promoting environmental or social characteristics

<b>Eligibility</b>	The Sub-Fund is eligible to the French Saving Plan (" <i>Plan épargne en actions (PEA)</i> ").	The Sub-Fund will no longer be eligible to the French Saving plan (" <i>Plan épargne en actions (PEA)</i> ").  As a result, in order to avoid having their plan closed and thereby lose any tax advantages, Shareholders of the Sub-Fund that invested through a French "PEA" equity savings plan need to redeem or sell their Shares before the Effective Date. To do this, such Shareholders should contact the financial intermediary that holds their plan.
<b>Management process</b>	Indirect Replication as described in Section Investment Objectives and Policies of the prospectus.	Direct Replication as described in Section Investment Objectives and Policies of the prospectus.

The aim of this change is to provide the Shareholders with an exposure to the New Index that is representative of the performance of the companies of the STOXX Europe 600 (which represents the 600 leading securities of European developed countries) that are belonging to the Energy Industry category as determined by the Industry Classification Benchmark after a set of compliance, involvement and ESG performance screens are applied. The new Benchmark is compiled, administered and managed by Stoxx.

A full description of the new Benchmark and its construction methodology and information on the composition and respective weightings of the New Index components are available on the index provider's website at [www.stoxx.com](http://www.stoxx.com).

**The Sub-Fund will bear the costs associated with these Changes. The attention of the Shareholders is drawn to the fact that the costs linked to these Changes could have a negative impact on the net asset value of the Sub-Fund.**

These changes will be reflected in the next visa-stamped prospectus.

- **In case where the Shareholders do not agree with these changes, the Shareholders who usually subscribe or redeem Shares in the Sub-Fund on the primary market may redeem their Shares without fee (except for the fees acquired by the Sub-Fund to prevent dilution of shareholders investment), during a period of one month as from the date of this notice.**
- **Nevertheless, for UCITS ETF share classes, placing an order on the secondary market will trigger costs over which the Management Company of the Sub-Fund has no influence. Please note that shares that are purchased on the Secondary Market cannot generally be sold back directly to the Sub-Fund. As a result, investors operating on the Secondary Market may incur intermediary and/or brokerage and/or transaction fees on their transactions, over which the Management Company has no influence. These investors will also trade at a price that reflects the existence of a bid-ask spread. Such investors are invited to contact their usual broker for further information on the brokerage fees that may apply to them and the bid-ask spreads they are likely to incur.**

- **In case where the Shareholders agree with the changes, no action is required from the Shareholders.**

The latest prospectus of the SICAV and Key Information Documents are available on request free of charge at its registered office.

Yours faithfully,

The Board