Amundi Investment Solutions

KEY INFORMATION DOCUMENT

Purpose: *This document provides you with key information about this investment product. It is not marketing material. The information is required by law to help you understand the nature, risks, costs, potential gains and losses of this product and to help you compare it with other products.*

Product

Lyxor Smart Overnight Return - UCITS ETF C-GBP

A Sub-Fund of Lyxor Index Fund
LU1230136894 - Currency: GBP
This Sub-Fund is authorised in Luxembourg.
Management Company: Amundi Asset Management (thereafter: "we"), a member of the Amundi Group of companies, is authorised in France and regulated by the Autorité des marchés financiers.
The AMF is responsible for supervising Amundi Asset Management in relation to this Key Information Document.
For more information, please refer to www.amundi.fr or call +33 143233030.
This document was published on 01/07/2024.

What is this product?

Type: Shares of a Sub-Fund of Lyxor Index Fund, an Undertaking for Collective Investments in Transferable Securities (UCITS), established as a SICAV.

Term: The term of the Sub-Fund is unlimited. The Management Company may terminate the fund by liquidation or merger with another fund in accordance with legal requirements.
Objectives: The investment objective of the Sub-Fund is to generate a return linked to money market rates. The Sub-Fund is benchmarked with the €STR (Euro Short-Term Rate) compounded rate ("Benchmark Index"). The Sub-Fund is actively managed by investing in a diversified portfolio of financial instruments within a strict risk and liquidity control environment. The majority of the Sub-Fund's investment or exposure are linked to the Benchmark Index. The Sub-Fund's investment strategy is linked to the Benchmark Index, any deviation from the Benchmark Index is limited.

The €STR reflects the wholesale euro unsecured overnight borrowing costs of banks located in the euro area. €STR uses transaction data from daily currency exchange reports produced by the 52 largest banks in the euro area. It is the average interest rate on loans made during the day.

The daily compounded €STR is calculated and published by the European Central Bank. The €STR is published on each business day based on transactions conducted and settled on the previous business day (the reporting date "T") with a maturity date of T+1 which are deemed to have been executed at arm's length and thus reflect market rates in an unbiased way.

The Sub-Fund does not benefit from any implicit or explicit guarantee, neither from a swap counterparty nor from any entity acting as distributor of the Sub-Fund. The €STR reference rate may be negative, which could result in a negative performance of the Sub-Fund.

Updated composition of the Sub-Fund holdings is available on www.amundietf.com. In addition, the indicative net asset value is published on the Reuters and Bloomberg pages of the Sub-Fund, and might also be mentioned on the websites of the stock exchanges where the Sub-Fund is listed.
Intended Retail Investor: This product is intended for investors, with an average knowledge of and some experience of investing in funds, seeking to increase the value of their investment over the recommended holding period with the ability to bear losses up to the amount invested.

Redemption and Dealing: The Sub-Fund's shares are listed and traded on one or more stock exchanges. In normal circumstances, you may deal in shares during the trading hours of the stock exchanges. Only authorised participants (e.g., selected financial institutions) may deal in shares directly with the Sub-Fund on the primary market. Further details are provided in the Lyxor Index Fund prospectus.

Distribution policy: As this is a non-distributing share class, investment income is reinvested. the accumulation share automatically retains, and re-invests, all attributable income within the Sub-Fund; thereby accumulating value in the price of the accumulation shares.

More Information: You may get further information about the Sub-Fund, including the prospectus, and financial reports which are available at and free of charge on request from: Amundi Asset Management at 91-93 boulevard Pasteur, 75015 Paris, France.
The Net Asset Value of the Sub-Fund is available on www.amundi.lu.

Depositary: Societe Generale Luxembourg.
Representative in Switzerland: Société Générale, Paris, Zurich Branch, Talacker 50, Case postale 5070, 8021 Zurich .
Paying agent in Switzerland: Société Générale, Paris, Zurich Branch, Talacker 50, Case postale 5070, 8021 Zurich.
In Switzerland, the prospectus, the Key Information Document, the Articles of incorporation as well as the annual and semi-annual reports of this UCITS can be obtained, free of charge, from the representative in Switzerland.

What are the risks and what could I get in return?

RISK INDICATOR

Lower Risk Higher Risk

The risk indicator assumes you keep the product for 3 months.

The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movement in the markets or because we are not able to pay you.

We have classified this product as 1 out of 7, which is the lowest risk class. This rates the potential losses from future performance at a very low level, and poor market conditions are very unlikely to impact our capacity to pay you.

Additional risks: Market liquidity risk could amplify the variation of product performances.

This product does not include any protection from future market performance so you could lose some or all of your investment.
Beside the risks included in the risk indicator, other risks may affect the Sub-Fund's performance. Please refer to the Lyxor Index Fund prospectus.

PERFORMANCE SCENARIOS

The unfavourable, moderate, and favourable scenarios shown are illustrations using the worst, average, and best performance of the Sub-Fund over the last 10 years. Markets could develop very differently in the future. The stress scenario shows what you might get back in extreme market circumstances.

What you get from this product depends on future market performance. Market developments in the future are uncertain and cannot be accurately predicted.

Recommended holding period : 3 months Investment GBP 10,000		
Scenarios		**If you exit after 3 months**
Minimum	There is no minimum guaranteed return. You could lose some or all of your investment.	
Stress Scenario	**What you might get back after costs**	£9,120
	Average return each year	-8.8%
Unfavourable Scenario	**What you might get back after costs**	£9,120
	Average return each year	-8.8%
Moderate Scenario	**What you might get back after costs**	£10,020
	Average return each year	0.2%
Favourable Scenario	**What you might get back after costs**	£10,140
	Average return each year	1.4%

The figures shown include all the costs of the product itself, but may or may not include all the costs that you pay to your advisor or distributor. The figures do not take into account your personal tax situation, which may also affect how much you get back.

This type of scenario occurred for an investment using a suitable proxy.

Favourable scenario: this type of scenario occurred for an investment between 29/02/2024 and 31/05/2024.
Moderate scenario: this type of scenario occurred for an investment between 31/01/2022 and 29/04/2022
Unfavourable scenario: this type of scenario occurred for an investment between 28/11/2014 and 27/02/2015 .

What happens if Amundi Asset Management is unable to pay out?

A separate pool of assets is invested and maintained for each Sub-Fund of Lyxor Index Fund. The assets and liabilities of the Sub-Fund are segregated from those of other sub-funds as well as from those of the Management Company, and there is no cross-liability among any of them. The Sub-Fund would not be liable if the Management Company or any delegated service provider were to fail or default.

What are the costs?

The person advising on or selling you this product may charge you other costs. If so, this person will provide you with information about these costs and how they affect your investment.

COSTS OVER TIME

The tables show the amounts that are taken from your investment to cover different types of costs. These amounts depend on how much you invest, and how long you hold the product. The amounts shown here are illustrations based on an example investment amount and different possible investment periods.
We have assumed:
- In the first year you would get back the amount that you invested (0 % annual return). For the other holding periods we have assumed the product performs as shown in the moderate scenario.
- GBP 10,000 is invested.

Investment GBP 10,000	
Scenarios	**If you exit after 3 months***
Total Costs	£2
Annual Cost Impact**	0.0%

* Recommended holding period.
** This illustrates how costs reduce your return each year over the holding period. For example it shows that if you exit at the recommended holding period your average return per year is projected to be 0.23% before costs and 0.20% after costs.
We do not charge an entry fee

If you are invested in this product as part of an insurance contract, the costs shown do not include additional costs that you could potentially bear.

COMPOSITION OF COSTS

	One-off costs upon entry or exit	If you exit after 3 months
Entry costs*	We do not charge an entry fee for this product.	Up to 0 GBP
Exit costs*	We do not charge an exit fee for this product, but the person selling you the product may do so.	0.00 GBP
	Ongoing costs taken each year	
Management fees and other administrative or operating costs	0.10% of the value of your investment per year. This percentage is based on actual costs over the last year.	2.50 GBP
Transaction costs	We do not charge a transaction fee for this product	0.00 GBP
	Incidental costs taken under specific conditions	
Performance fees	There is no performance fee for this product.	0.00 GBP

* Secondary Market: because the Sub-Fund is an ETF, Investors who are not Authorized Participants will generally only be able to buy or sell shares on the secondary market. Accordingly, investors will pay brokerage fees and/or transaction costs in connection with their dealings on stock exchange(s). These brokerage fees and/or transaction costs are not charged by, or payable to, the Sub-Fund nor the Management Company but to the investor own intermediary. In addition, the investors may also bear the costs of "bid-ask" spreads; meaning the difference between the prices at which shares can be bought and sold.
Primary Market: Authorized Participants dealing directly with the Fund will pay related primary market transaction costs.

How long should I hold it and can I take money out early?

Recommended holding period: 3 months is based on our assessment of the risk and reward characteristics and costs of the Sub-Fund.
This product is designed for short-term investment; you should be prepared to stay invested for at least 0.25 years. You can redeem your investment at any time, or hold the investment longer.

Order Schedule: Details of dealing frequency can be found under "What is this product?". Please see the "What are the costs?" section for details of any exit fees.

You may exchange shares of the Sub-Fund for shares of other sub-funds of Lyxor Index Fund in accordance with the Lyxor Index Fund prospectus.

How can I complain?

If you have any complaints, you may:

- Mail Amundi Asset Management at 91-93 boulevard Pasteur, 75015 Paris, France
- E-mail to complaints@amundi.com

In the case of a complaint you must clearly indicate your contact details (name, address, phone number or email address) and provide a brief explanation of your complaint. More information is available on our website www.amundi.fr.
If you have a complaint about the person that advised you about this product, or who sold it to you, they will tell you where to complain.

Other Relevant Information

You may find the prospectus, statutes, key investor documents, notices to investors, financial reports, and further information documents relating to the Sub-Fund including various published policies of the Sub-Fund on our website www.amundi.fr. You may also request a copy of such documents at the registered office of the Management Company.

Past performance: You can download the past performance of the Sub-Fund over the last 10 years at www.amundi.fr.
Performance scenarios: You can find previous performance scenarios updated on a monthly basis at www.amundi.fr.