

This document provides you with key investor information about this Sub-Fund. It is not marketing material. This information is required by law to help you understand the nature and the risks of investing in this Sub-Fund. You are advised to read it so you can make an informed decision about whether to invest.



Lyxor MDAX ESG UCITS ETF

a sub-fund of Lyxor

Unit class I D (ISIN: LU1033693638 / WKN: ETF007 / Valor: 23721493)

Lyxor MDAX (DR) UCITS ETF (the "Sub-Fund") is managed by Amundi Luxembourg S.A., 5, Allée Scheffer, L-2520 Luxembourg (the "Management Company"), a wholly owned subsidiary of Amundi Asset Management S.A.S.

Objectives and investment policy

The Sub-Fund is a passively managed, index-tracking UCITS. The Sub-Fund tracks the MDAX® ESG+ NR Index (ISIN DE000A3DMSJ4) (the "Index") as benchmark index and its investment objective is to provide investors with a return that is tied to the performance of the Index.

The MDAX® ESG+ NR (Net Return Index) calculated by STOXX Ltd. comprises mid-cap companies (mid caps) from traditional sectors, including media, chemical, industry, and financial services and technology that follow the companies included in the DAX® in terms of market capitalization and order book turnover.

The Index objective is to reflect the performance of the MDAX index while using ESG exclusion filters to remove at least 20% of the MDAX constituents. Companies that fail to meet norms-based screening, controversial weapons screening, minimum ESG ratings and a series of business activities screenings, as identified by ISS-ESG, as defined in the Index methodology, are excluded. If less than 20% of the components of the MDAX are excluded, the worst performing companies in terms of ESG Score, as defined in the Index methodology, are excluded. Removed companies are not replaced, therefore the MDAX ESG+ index will have fewer holdings than the parent MDAX index (MDAX focuses on midcap companies by tracking the performance of the 50 stocks which follow DAX® companies in terms of free-float market capitalization).

Additional information about the Benchmark Index can be found on : <https://www.dax-indices.com/indices>

In order to attain the investment objective, the Sub-Fund, in compliance with the investment restrictions, strives to replicate the Index by acquiring all (or in exceptional cases a significant

number of) the Index components in the same ratio as the Index (as determined by the investment manager).

The Sub-Fund may not hold each component and/or not the exact weighting of an Index component. Instead, replication of the Index's performance can be sought by using optimisation techniques and/or investing in securities that are not Index components and/or by using financial derivatives. The use of derivative instruments is possible in the interests of investors.

Securities lending transactions may be concluded for the Sub-Fund.

The indicative net asset value is published on the website www.boerse-frankfurt.de/etf as well as on the websites of other financial data providers (e.g. Bloomberg, Reuters, Telekurs). The indicative net asset value may also be published on other websites.

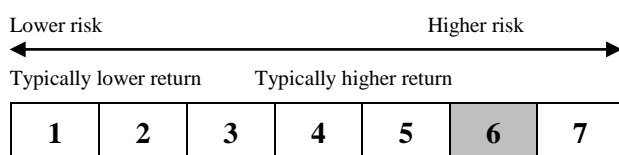
This Sub-Fund promotes environmental and/or social characteristics within the meaning of article 8 of SFDR.

The Sub-Fund's units may be redeemed at their net asset value (NAV) on any bank business day or traded at their current market price on an exchange or over the counter. The Management Company may suspend redemption if exceptional circumstances make this necessary when taking investors' interests into account.

The base currency of the Sub-Fund is the euro.

The Sub-Fund is a distributing fund, i.e. any dividends and other income can be distributed.

Risk and reward profile



This risk indicator is based on historical data and therefore cannot predict future performance. The Sub-Fund's rating may change in future and does not represent a guarantee. A category 1 rating also does not represent a completely risk-free investment.

The Sub-Fund is an equity fund with a 100% equity risk and is therefore rated category 6, because its unit price is subject to relatively strong fluctuations and so both the upside potential and the downside risk may be high.

When rating the Sub-Fund in a particular risk class, the calculation model may not take all the risks into account. A detailed representation is shown in the section "Risk factors" of the Prospectus.

The following risks do not have any direct impact on the rating but may nonetheless be significant for the Sub-Fund:

Equity risk: Experience shows that shares are subject to substantial price fluctuations and therefore also to the risk that prices will fall. Market participants' confidence in a company may also affect its share price performance.

Counterparty risk: The Sub-Fund is exposed to the risk that a counterparty with which it has concluded an agreement or transaction could become insolvent or otherwise default, and specifically where it has concluded OTC-traded derivative financial instruments or securities lending transactions. In such a situation, the net asset value of the Sub-Fund may fall significantly. According to the rules applicable to the Sub-Fund, this risk must not represent more than 10% of the total assets of the Sub-Fund per counterparty.

Risks arising from the use of derivatives: The Sub-Fund invests in derivative instruments. These derivative instruments may involve various types of risk, including (but not limited to) leverage risk, the risk of high volatility, valuation risk and liquidity risk. If such a risk occurs, the net asset value of the Sub-Fund may fall significantly.

Operational risks: In the event of disruption to business processes within the Management Company or at one of its representatives, the investors may suffer losses, delays in relation to the processing of subscriptions, conversions and redemptions, or other disruptions.

Charges

The charges paid by the investor cover the costs of running the Sub-Fund (including the costs of marketing and distributing the Sub-Fund). These charges reduce the investment income earned by the Sub-Fund.

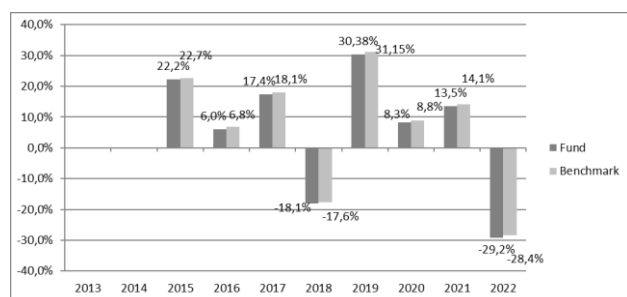
One-off charges before and after your investment	
Subscription fee: (Subscription fee 0% if trading on the stock exchange)	up to 3%, at least EUR 5,000 per application
Redemption fee: (Redemption fee 0% if trading on the stock exchange)	up to 3%, at least EUR 5,000 per application
This is the maximum amount taken from your investment.	
Charges taken from the Sub-Fund over a year.	
Ongoing charges:	0.30% p.a.
Charges taken from the Sub-Fund under specific conditions:	
Performance fee	none

The subscription/redemption fees shown are maximum amounts and will only be taken from the Sub-Fund in the event of trading. In some cases this may be less. Investors can ask their distributor for the current subscription and redemption fees. **There are no subscription and redemption fees for exchange or over-the-counter purchases of the Sub-Fund in the secondary market.** Investors will instead pay the purchase and/or sale price set by a market maker, which may differ from the NAV, plus commission to the bank executing the order.

The ongoing charges shown here are based on the Sub-Fund's last financial year. They may vary from year to year. The ongoing charges shown here are a flat-rate fee.

For more information, please see the section "Taxes and charges" of the Prospectus, which is available at www.amundiETF.com free of charge.

Past performance



Past performance is not a guarantee of future performance.

When calculating past performance, all charges and fees were deducted, with the exception of the subscription and/or redemption fee.

The Sub-Fund was launched in 2014.

The Sub-Fund's past performance has been calculated in euros.

Practical information

- The Lyxor depositary is BNP Paribas, Luxembourg Branch.
- This document describes a Sub-Fund. The Prospectus and the annual and semi-annual reports relate to the entire Lyxor investment company, a Luxembourg SICAV ("société d'investissement à capital variable"), and, together with the current unit prices, can be at www.amundiETF.com or provided to you upon request in paper form free of charge by the distributors – Amundi Asset Management S.A.S., 91-93, boulevard Pasteur, 75015 Paris, France and its branches and in Germany by Amundi Deutschland GmbH, Arnulfstrasse 124-126, 80636 Munich.
- These documents, together with other information, e.g. on unit prices, can be obtained by e-mail from info_de@amundi.com, at www.amundiETF.com (after selecting the country) or by calling +49 (0) 89 992260. Information on market-makers, exchanges and other trading information is available on the Fund's dedicated web page at www.amundiETF.com. The indicative net asset value is published by the exchange in real time during trading hours at www.boerse-frankfurt.de/etf and by other financial data providers (e.g. Bloomberg, Reuters, Telekurs) during the relevant trading period of the Shares in the relevant Sub-Fund. Information about the portfolio composition is available from the Management Company on request.
- The details of the up-to-date remuneration policy, including, but not limited to, a description of how remuneration and benefits are calculated, the identity of persons responsible for awarding the remuneration and benefits are available by means of the following website: <https://www.amundi.lu/retail/Local-Content/Footer/Quick-Links/Regulatory-information/Amundi> and a paper copy will be made available free of charge upon request. The various sub-funds are legally separate from each other and are not responsible for the liabilities or losses of other sub-funds.
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- Investors are not permitted to switch between sub-funds.
- The tax legislation of the Sub-Fund's home member state may have an impact on the personal tax position of the investor.
- Amundi Luxembourg S.A. 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 for the Fund.
- This Sub-Fund and its Management Company are authorised in Luxembourg and regulated by the Commission de Surveillance du Secteur Financier (CSSF).
- This key investor information is accurate as at 17 February 2022