

## AMUNDI INDEX SOLUTIONS

### LIST OF CHANGES – PROSPECTUS NOVEMBER 2022

#### 1. Creation of new sub-funds

The Board decides to create the following new sub-funds with the characteristics detailed below and as further described into the draft prospectus of the Company (the “**Prospectus**”):

- Amundi MSCI Europe Small Cap ESG Climate Net Zero Ambition CTB;
- Amundi MSCI Pacific ESG Climate Net Zero Ambition CTB;
- Amundi MSCI World III.

The Board decides to appoint Amundi Asset Management S.A.S. to act as investment manager of the Amundi MSCI Europe Small Cap ESG Climate Net Zero Ambition CTB and Amundi MSCI World III sub-funds.

The Board decides to appoint Amundi Japan Ltd. to act as investment manager of the Amundi MSCI Pacific ESG Climate Net Zero Ambition CTB sub-fund.

The Board decides to create the following share classes with the following characteristics into the above mentioned sub-funds:

| Share class name   | Available to  | Board Approval needed? | Min initial Investment *  | MAXIMUM FEES       |        |            |            |                |  |
|--|---|------------------------|---|--------------------|--------|------------|------------|----------------|--|
|  |   |                        |   | share transactions |        |            | Annual     |                |  |
|  |   |                        |   | Purchase           | Switch | Redemption | Management | Administration |  |
| Amundi MSCI Europe Small Cap ESG Climate Net Zero Ambition | Authorized participant on the primary market<br>-----<br>All investors on the secondary markets | No                     | Equivalent in EUR of USD 1,000,000 for AP<br>-----<br>None for investors on | 3%                 | 1%     | 3%         | 0.25%      | 0.10%          |  |

| CTB UCITS<br>ETF Dist  |  |    | the secondary<br>markets  |    |    |    |       |       |
|--|--|----|---|----|----|----|-------|-------|
| Amundi<br>MSCI<br>Pacific<br>ESG<br>Climate<br>Net Zero<br>Ambition<br>CTB UCITS<br>ETF Dist | Authorized<br>participant on the<br>primary market<br>-----<br>All investors on the<br>secondary markets | No | USD<br>1,000,000 for<br>AP<br>-----<br>None for<br>investors on<br>the secondary<br>markets | 3% | 1% | 3% | 0.35% | 0.10% |
| Amundi<br>MSCI<br>World III<br>UCITS ETF<br>Dist   | Authorized<br>participant on the<br>primary market<br>-----<br>All investors on the<br>secondary markets | No | USD<br>1,000,000 for<br>AP<br>-----<br>None for<br>investors on<br>the secondary<br>markets | 3% | 1% | 3% | 0.10% | 0.10% |

\*Those minimums are applied in USD or in the equivalent amount, in the relevant share class currency.

These new sub-funds will be reflected in the next visa-stamped Prospectus.

The Board decides to launch the above-mentioned sub-funds and the share classes upon absorption of existing sub-funds of the Sicav Lyxor, company incorporated under the laws of the Grand Duchy of Luxembourg, having its registered office at 5, allée Scheffer, L-2520 Luxembourg, registered with the Luxembourg Trade and Companies Register under number B140772 as detailed hereafter, which the above-mentioned sub-funds are meant to replicate to that effect, subject to certain adjustments and updates and to the prior approval by the *Commission de Surveillance du Secteur Financier*.

| <i>Absorbed sub-funds of the Sicav Lyxor</i> | <i>Absorbing sub-funds of the Company</i>                      |
|--|--|
| Lyxor MSCI Europe Small Cap UCITS ETF        | Amundi MSCI Europe Small Cap ESG Climate Net Zero Ambition CTB |
| Lyxor MSCI Pacific UCITS ETF                 | Amundi MSCI Pacific ESG Climate Net Zero Ambition CTB          |
| Lyxor MSCI World (LUX) UCITS ETF             | Amundi MSCI World III  |

## 2. Change of benchmark for Amundi Stoxx Europe 600 ESG

The Board decides to change the benchmark of the Amundi Stoxx Europe 600 ESG sub-fund from “Stoxx Europe 600 ESG Broad Market Index” to “Stoxx Europe 600 ESG+ Index”.

Finally, the Board resolves that the name of share class will be modified into “AMUNDI STOXX EUROPE 600 ESG UCITS ETF Acc”.

The Board decides that these changes will enter into force on or about **February 3, 2023** and will be reflected in the next visa-stamped Prospectus.

### 3. Change of benchmark for Amundi S&P 500 ESG

The Board decides to change the benchmark of the Amundi S&P 500 ESG sub-fund from “S&P 500 ESG Index” to “S&P 500 ESG+ Index”.

Finally, the Board resolves that the name of share classes will be modified as follows:

| Before the Effective Date                        | From the Effective Date                     |
|--|---|
| AMUNDI S&P 500 ESG - UCITS ETF DR (C)            | AMUNDI S&P 500 ESG UCITS ETF Acc            |
| AMUNDI S&P 500 ESG - UCITS ETF DR HEDGED EUR (C) | AMUNDI S&P 500 ESG UCITS ETF EUR HEDGED Acc |

And for all the index classes of shares listed below, the suffix “Index” is added and (C) is replaced by Acc and (D) by Dist, as follows:

| Before the Effective Date    | From the Effective Date          |
|------------------------------|----------------------------------|
| AMUNDI S&P 500 ESG - AE (C)  | Amundi S&P 500 ESG Index AE Acc  |
| AMUNDI S&P 500 ESG - A4E (C) | Amundi S&P 500 ESG Index A4E Acc |
| AMUNDI S&P 500 ESG - OHP (C) | Amundi S&P 500 ESG Index OHP Acc |
| AMUNDI S&P 500 ESG - AE (D)  | Amundi S&P 500 ESG Index AE Dist |
| AMUNDI S&P 500 ESG - AU (C)  | Amundi S&P 500 ESG Index AU Acc  |
| AMUNDI S&P 500 ESG - AU (D)  | Amundi S&P 500 ESG Index AU Dist |
| AMUNDI S&P 500 ESG - IE (C)  | Amundi S&P 500 ESG Index IE Acc  |
| AMUNDI S&P 500 ESG - IE (D)  | Amundi S&P 500 ESG Index IE Dist |
| AMUNDI S&P 500 ESG - IG (C)  | Amundi S&P 500 ESG Index IG Acc  |
| AMUNDI S&P 500 ESG - IG (D)  | Amundi S&P 500 ESG Index IG Dist |
| AMUNDI S&P 500 ESG - IHE (C) | Amundi S&P 500 ESG Index IHE Acc |
| AMUNDI S&P 500 ESG - IU (C)  | Amundi S&P 500 ESG Index IU Acc  |
| AMUNDI S&P 500 ESG - IU (D)  | Amundi S&P 500 ESG Index IU Dist |
| AMUNDI S&P 500 ESG - ME (C)  | Amundi S&P 500 ESG Index ME Acc  |
| AMUNDI S&P 500 ESG - OE (C)  | Amundi S&P 500 ESG Index OE Acc  |
| AMUNDI S&P 500 ESG - OE (D)  | Amundi S&P 500 ESG Index OE Dist |
| AMUNDI S&P 500 ESG - OU (C)  | Amundi S&P 500 ESG Index OU Acc  |

|                                   |                                      |
|-----------------------------------|--------------------------------------|
| AMUNDI S&P 500 ESG - RE (C)       | Amundi S&P 500 ESG Index RE Acc      |
| AMUNDI S&P 500 ESG - RE (D)       | Amundi S&P 500 ESG Index RE Dist     |
| AMUNDI S&P 500 ESG - IE - EXF (C) | Amundi S&P 500 ESG Index IE-EXF Acc  |
| AMUNDI S&P 500 ESG - IE - EXF (D) | Amundi S&P 500 ESG Index IE-EXF Dist |
| AMUNDI S&P 500 ESG - I14U (C)     | Amundi S&P 500 ESG Index I14U Acc    |
| AMUNDI S&P 500 ESG - RHE (C)      | Amundi S&P 500 ESG Index RHE Acc     |

The Board decides that these changes will enter into force on or about **December 6, 2022** and will be reflected in the next visa-stamped Prospectus.

#### 4. Change of benchmark and name for Amundi Index MSCI Japan

The Board decides to change the benchmark of the Amundi Index MSCI Japan sub-fund from “MSCI Japan Index” to “MSCI Japan ESG Broad CTB Select Index”.

The Board decides that the name of the sub-fund will be modified to “Amundi MSCI Japan ESG Climate Net Zero Ambition CTB” in order to reflect this change and that the classification relating to SFDR will be switched from article 6 to article 9(3).

Finally, the Board resolves that the name of share classes will be modified as follows:

| Before the Effective Date                     | From the Effective Date   |
|---|---|
| AMUNDI INDEX MSCI JAPAN - UCITS ETF DR EUR(C) | Amundi MSCI Japan ESG Climate Net Zero Ambition CTB UCITS ETF EUR Acc |
| AMUNDI INDEX MSCI JAPAN - UCITS ETF DR JPY(C) | Amundi MSCI Japan ESG Climate Net Zero Ambition CTB UCITS ETF JPY Acc |

And for all the index classes of shares listed below, the suffix “Index” is added and (C) is replaced by Acc and (D) by Dist, as follows:

| Before the Effective Date            | From the Effective Date  |
|--------------------------------------|--|
| AMUNDI INDEX MSCI JAPAN - AE (C)     | Amundi MSCI Japan ESG Climate Net Zero Ambition CTB Index AE Acc   |
| AMUNDI INDEX MSCI JAPAN - AE (D)     | Amundi MSCI Japan ESG Climate Net Zero Ambition CTB Index AE Dist  |
| AMUNDI INDEX MSCI JAPAN IE - EXF (C) | Amundi MSCI Japan ESG Climate Net Zero Ambition CTB Index EXF Acc  |
| AMUNDI INDEX MSCI JAPAN IE - EXF (D) | Amundi MSCI Japan ESG Climate Net Zero Ambition CTB Index EXF Dist |
| AMUNDI INDEX MSCI JAPAN - IE (C)     | Amundi MSCI Japan ESG Climate Net Zero Ambition CTB Index IE Acc   |

|                                    |  |
|------------------------------------|--|
| AMUNDI INDEX MSCI JAPAN - IE (D)   | Amundi MSCI Japan ESG Climate Net Zero Ambition CTB Index IE Dist  |
| AMUNDI INDEX MSCI JAPAN - IG (C)   | Amundi MSCI Japan ESG Climate Net Zero Ambition CTB Index IG Acc   |
| AMUNDI INDEX MSCI JAPAN - IG (D)   | Amundi MSCI Japan ESG Climate Net Zero Ambition CTB Index IG Dist  |
| AMUNDI INDEX MSCI JAPAN - IHE (C)  | Amundi MSCI Japan ESG Climate Net Zero Ambition CTB Index IHE Acc  |
| AMUNDI INDEX MSCI JAPAN - A3E (C)  | Amundi MSCI Japan ESG Climate Net Zero Ambition CTB Index A3E Acc  |
| AMUNDI INDEX MSCI JAPAN - A3E (D)  | Amundi MSCI Japan ESG Climate Net Zero Ambition CTB Index A3E Dist |
| AMUNDI INDEX MSCI JAPAN - A3U (C)  | Amundi MSCI Japan ESG Climate Net Zero Ambition CTB Index A3U Acc  |
| AMUNDI INDEX MSCI JAPAN- A3U (D)   | Amundi MSCI Japan ESG Climate Net Zero Ambition CTB Index A3U Dist |
| AMUNDI INDEX MSCI JAPAN - IJ (C)   | Amundi MSCI Japan ESG Climate Net Zero Ambition CTB Index IJ Acc   |
| AMUNDI INDEX MSCI JAPAN - IJ (D)   | Amundi MSCI Japan ESG Climate Net Zero Ambition CTB Index IJ Dist  |
| AMUNDI INDEX MSCI JAPAN - ME (C)   | Amundi MSCI Japan ESG Climate Net Zero Ambition CTB Index ME Acc   |
| AMUNDI INDEX MSCI JAPAN - OE (C)   | Amundi MSCI Japan ESG Climate Net Zero Ambition CTB Index OE Acc   |
| AMUNDI INDEX MSCI JAPAN - OE (D)   | Amundi MSCI Japan ESG Climate Net Zero Ambition CTB Index OE Dist  |
| AMUNDI INDEX MSCI JAPAN - OJ (C)   | Amundi MSCI Japan ESG Climate Net Zero Ambition CTB Index OJ Acc   |
| AMUNDI INDEX MSCI JAPAN - RE (C)   | Amundi MSCI Japan ESG Climate Net Zero Ambition CTB Index RE Acc   |
| AMUNDI INDEX MSCI JAPAN - RE (D)   | Amundi MSCI Japan ESG Climate Net Zero Ambition CTB Index RE Dist  |
| AMUNDI INDEX MSCI JAPAN - IHU (C)  | Amundi MSCI Japan ESG Climate Net Zero Ambition CTB- Index IHU Acc |
| AMUNDI INDEX MSCI JAPAN - IHC (C)  | Amundi MSCI Japan ESG Climate Net Zero Ambition CTB Index IHC Acc  |
| AMUNDI INDEX MSCI JAPAN - I14J (C) | Amundi MSCI Japan ESG Climate Net Zero Ambition CTB Index I14J(Acc |

|                                   |   |
|-----------------------------------|---|
| AMUNDI INDEX MSCI JAPAN - A5E (C) | Amundi MSCI Japan ESG Climate Net Zero Ambition CTB Index A5E Acc |
| AMUNDI INDEX MSCI JAPAN - AK (C)  | Amundi MSCI Japan ESG Climate Net Zero Ambition CTB Index AK Acc  |
| AMUNDI INDEX MSCI JAPAN - RHE (C) | Amundi MSCI Japan ESG Climate Net Zero Ambition CTB Index RHE Acc |

The Board decides that these changes will enter into force on or about **January 20, 2023** and will be reflected in the next visa-stamped Prospectus.

## **5. Introduction of a new nomenclature for the designation of share classes**

The Board decides to introduce a new nomenclature for the denomination of the Share classes:

- ETF share classes are denominated "UCITS ETF "
- Index share classes are followed by no suffix or by "Index"
- Acc, Dist suffix indicate whether shares are respectively Accumulating or Distributing.

The new nomenclature is applicable for newly created sub-funds and sub-funds on which a change is applied from the next prospectus onwards.

## **6. Validation of the Prospectus, Key Investor Information Documents and related documents**

As a result of the above decisions, the Board decides to amend the Prospectus and to approve the content of the draft of the Prospectus, as enclosed in Appendix 2 and any related documents, and to create Key Investor Information Documents, as the case may be.

The Board delegates to each Deputy General Manager or Managing Director of Amundi Luxembourg the power to define a new effective date for the launch of the new sub-funds or for any changes decided above in case of event affecting the activation on the date determined above.

All capitalized terms used herein shall, as a rule and unless the context requires otherwise, have the same meaning as in the Prospectus.

The Board has executed these resolutions effective as of the date mentioned in each resolution above, as the case may be.

## APPENDIX 1

| Operation                  | ID CSS F | Sub-fund's name  | New benchmark's name                             | New sub-fund's name if applicable | New management process and replication method if applicable | ESG/SRI filter | Current SFDR classification | New SFDR classification if applicable | Expected date of website publication of the shareholders notices | Expected date of enforcement of the operation | Relevant documentation |
|----------------------------|----------|--|--|-----------------------------------|---|----------------|-----------------------------|---------------------------------------|--|---|------------------------|
| Creation of a new sub-fund | N/A      | Amundi MSCI Europe Small Cap ESG Climate Net Zero Ambition CTB | MSCI Europe Small Cap ESG Broad CTB Select Index | N/A                               | N/A   | ESG/RI         | 8                           | N/A                                   | N/A  | 10/03/2023                                    |                        |
| Creation of a new sub-fund | N/A      | Amundi MSCI Pacific ESG Climate Net Zero Ambition CTB          | MSCI Pacific ESG Broad CTB Select Index          | N/A                               | N/A   | ESG/RI         | 8                           | N/A                                   | N/A  | 10/03/2023                                    |                        |
| Creation of a new sub-fund | N/A      | Amundi MSCI World III  | MSCI WORLD Index                                 | N/A                               | N/A   | No             | 6                           | N/A                                   | N/A  | 10/03/2023                                    |                        |