

Paris, December 23, 2022

Dear Sir/Madam,

Thank you for including in your portfolio one or more shares of the **Amundi Stoxx Europe 600 ESG** sub-fund.

Your sub-fund will change its benchmark index from “STOXX Europe 600 ESG Broad Market” to “Stoxx Europe 600 ESG+” **on February 03, 2023**.

Then your sub-fund will absorb on February 03, 2023 the Lyxor STOXX® Europe 600 UCITS ETF sub-fund of the Lyxor SICAV. In concrete terms, this means that your sub-fund will receive assets from the **Lyxor STOXX® Europe 600 UCITS ETF** sub-fund, without any change on the number of shares you currently hold.

The details of these operations are explained in the attached document entitled “Notice to Shareholders: Amundi Stoxx Europe 600 ESG”. 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) 26 86 80 80 or via e-mail at info@amundi.com.

Yours faithfully,

AMUNDI ASSET MANAGEMENT

Arnaud Llinas

Director – ETF, Indexing & Smart Beta

Amundi Index Solutions
Société d'Investissement à Capital Variable
Registered office: 5, allée Scheffer,
L-2520 Luxembourg
R.C.S. de Luxembourg B206810

Luxembourg, December 23, 2022

NOTICE TO SHAREHOLDERS: Amundi Stoxx Europe 600 ESG

**Change of Benchmark Index and Merger into “Amundi Stoxx Europe 600 ESG”
(the “Receiving Sub-Fund”)**

What this notice includes:

- **Explanatory letter** of the proposed operations
- **Appendix I:** Timeline for the proposed operations

Dear Shareholder,

We inform you that the board of directors of the Luxembourg UCITS-SICAV Amundi Index Solutions (the “**Board**”) has decided to change the benchmark index of the Receiving Sub-Fund, as described in paragraph A of this explanatory letter (the “**Change of Benchmark Index**”):

Furthermore, as part of the ongoing review of the product range competitiveness and client interest assessment, it has been decided to proceed with the merger of:

- (1) **Lyxor STOXX® Europe 600 UCITS ETF**, a sub-fund of the Luxembourg UCITS-SICAV **Lyxor**, having its registered office at 5, allée Scheffer, L-2520 Luxembourg and registered with the Luxembourg Trade and Companies Register under number B140772 (the “**Absorbed Sub-Fund**”);

into

- (2) **Amundi Stoxx Europe 600 ESG**, a sub-fund of the Luxembourg UCITS-SICAV **Amundi Index Solutions** in which you own shares (the “**Receiving Sub-Fund**”);

(the “**Merger**”).

You are receiving this notice as a shareholder of the Receiving Sub-Fund. Please note that your sub-fund is receiving a different sub-fund by way of merger.

This notice is issued and sent to you to provide appropriate and accurate information on the Change of Benchmark Index and the Merger (together, the “**Operations**”) to enable you to make an informed judgment of the impact of the Operations on your investment.

Please note that the Operations will be processed automatically on the relevant dates, as indicated in Appendix I. It is not subject to your prior approval, vote or consent.

If you do not wish to participate to the Operations however, you can request the redemption or the conversion of your shares in the Receiving Sub-Fund in accordance with paragraph C. of this notice.

Please take a moment to review the important information below. Should you have any question with respect to this notice or the Operations, please contact your financial advisor. Alternatively, you may also contact the management company by mail sent at:

Amundi Luxembourg S.A.
5, allée Scheffer,
L-2520 Luxembourg
Grand Duchy of Luxembourg

Yours faithfully,

The Board

A. Change of Benchmark Index

The Board has decided to change the benchmark index of the Receiving Sub-Fund as from the Change of Benchmark Index Effective Date (as described in Appendix I), as further described in the table below:

	Before the Change of Benchmark Index Effective Date	From the Change of Benchmark Index Effective Date
Benchmark index of the Receiving Sub-Fund	STOXX Europe 600 ESG Broad Market Index	Stoxx Europe 600 ESG+ Index

The aim of the Change of Benchmark Index is to provide the Shareholders in the Receiving Sub-Fund with an exposure to the STOXX EUROPE Europe 600 ESG+ Index, which is an equity index based on Stoxx Europe 600, representing the 600 leading securities of European developed countries (the "Parent Index") that applies a set of sector exclusion and ESG performance screen for security eligibility and targets a total selection of 80% of the number of securities from the Parent Index.

The Receiving Sub-Fund will bear any transaction costs associated with the Change of Benchmark Index as and when incurred.

B. Impact of the Merger on Shareholders of the Receiving Sub-Fund

On the Merger Effective Date, all the assets and liabilities of the Absorbed Sub-Fund will be transferred to the Receiving Sub-Fund. Shareholders in the Receiving Sub-Fund should benefit from the increased investment capacity in the Receiving Sub-Fund and the economies of scale this Merger should allow to achieve.

Like the Receiving Sub-Fund, the Absorbed Sub-Fund is a compartment of a Luxembourg undertaking for collective investment in transferable securities (UCITS) subject to investment rules substantially similar to those of the Receiving Sub-Fund. Where required, the portfolio of the Absorbed Sub-Fund will be adjusted prior to the Merger so that no rebalancing of the Receiving Sub-Fund's portfolio will be required before or after the Merger.

On implementation of the Merger, shareholders in the Receiving Sub-Fund will continue to hold the same shares in the Receiving Sub-Fund as before and there will be no change in the rights attaching to such shares. Except for the characteristics related to the Change of Benchmark Index, other characteristics of the Receiving Sub-Fund will remain the same after the Merger Effective Date and the implementation of the Merger will not affect the fee structure of the Receiving Sub-Fund.

Shareholders are however advised to contact a tax adviser and to clarify individually any possible tax consequences resulting from the Merger.

C. Terms and conditions of the Operations

Shareholders who do not agree with the terms and conditions of the Operations have the right to redeem or convert their shares at any time free of charges (excluding redemption fees charged by the Receiving Sub-Fund to cover divestment fees and except for the fees acquired by the Receiving Sub-Fund to prevent dilution of shareholders investment) at least one month from the date of this notice in accordance with the timeline set out in Appendix I.

Nevertheless, an order on the secondary market will trigger costs over which the management company of the Receiving Sub-Fund has no influence. Please note that shares that are purchased on the secondary market cannot generally be sold back directly to the Receiving 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

of the Receiving Sub-Fund 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.

Such a redemption would be subject to the ordinary rules of taxation applicable to capital gains on the sale of transferable securities.

The Operations will be binding on all the shareholders of the Receiving Sub-Fund who have not requested the redemption or the conversion of their shares in the Receiving Sub-Fund in accordance with this paragraph C.

The cost of the Merger will be fully supported by the management company of the Receiving Sub-Fund.

D. Documentation

The following documents are at the disposal of shareholders for inspection and for copies free of charge during normal business hours at the registered office of the Receiving Sub-Fund:

- the common terms of Merger;
- the latest prospectus and KIID of the Receiving Sub-Fund, which will be available on the following website: www.amundiETF.com;
- copy of the merger report prepared by the auditor;
- copy of the statement related to the Merger issued by the depositary of each of the Absorbed Sub-Fund and the Receiving Sub-Fund.

APPENDIX I Timeline for the Proposed Operations

Event	Date
Beginning of Redemption/Conversion Period	December 23, 2022
Last Day to Request Redemption or Conversion free of charge for primary market investors for the Operations	January 30, 2023
Merger Effective Date	February 03, 2023*
Change of Benchmark Index Effective Date	February 03, 2023

* or such later time and date as may be determined by the board of directors of the Absorbed Sub-Fund and the Receiving Sub-Fund and notified in writing to shareholders. In the event that the boards of directors approve a later Merger Effective Date, they may also make such consequential adjustments to the other elements in this timetable as they consider appropriate.