

Lux RI Fund Index

The Lux RI Fund Index is a basket index representing Luxembourg-domiciled funds operating in the area of responsible finance.

1. Methodology

The information required to build the Lux RI Fund Index was sourced using the Luxembourg Stock Exchange's fund databases. The following fund sectors were focused on during the data sourcing process: ethical, environment, microfinance, energy and technology.

2. Composition

- The Lux RI Fund Index is a closed basket index containing 20 constituents with a maximum weighting of 10%.
- Should the weight of a constituent exceed 10%, it would be reduced to 10% and the excess would be distributed proportionately between the other index constituents.

3. Index entry requirements

- Fund displayed on the Luxembourg Stock Exchange's fund databases and active in the area of responsible investment;
- The funds are domiciled in Luxembourg;
- The NAV is calculated daily;
- The fund type is CAP (capitalisation);
- The ISIN code is available;
- Classification based on the Total Net Assets figures;
- Maximum two funds by promotor.

4. Revision of the Lux RI Fund Index

The Lux RI Fund Index is revised on a semi-annual basis.

5. Punctual amendments

- Delisting;
- Merger or absorption;
- Failure to maintain predefined criteria;
- Any other event directly and substantially impacting the index.

6. Formula

The formula used to compute the index is that of Paasche.

7. Base level and date

Basis 1,000 as of 1st July 2013.



8. ISIN code

The ISIN code for the Lux RI Fund Index is LU0940704496.

9. Disclaimer

For information about the use of this index please refer to the disclaimer on our website (www.bourse.lu) under LuxSE Indices.