



**LUXEMBOURG
STOCK EXCHANGE**

LUXX

Price and return

BASIS 1,000 AS OF 4TH JANUARY 1999

2022

The LuxX Index

The LuxX Index is a basket index with a twofold computation, ie the Price LuxX Index and the Return LuxX Index. The Price index is published as of 4 January 1999.

The Return LuxX Index is similar to the Price index except that it takes into account the stripped net dividends. In so doing, it enables the investors to assess their return on investment.

The Return index has been published since 31 March 1999.

1. INDEX ENTRY REQUIREMENTS

- a) all shares issued by Luxembourg companies listed on the Luxembourg Stock Exchange having directly or indirectly an economic activity in Luxembourg, a significant activity on the Luxembourg Stock Exchange market or whose part of the shareholders is Luxembourg-based are eligible. The Executive Committee decides on the eligibility in respect of each company by assessing whether one of these requirements are adequately met;
- b) the LuxX Index is an open index, which means that the number of eligible constituent companies is not limited. As a matter of fact, any company meeting the requirements specified in paragraph above can be retained among the index constituents.

2. ASSESSMENT OF THE COMPANIES' WEIGHT

- a) the weight of the Luxembourg companies in the basket used to calculate the LuxX Index is assessed on the basis of their individual free-float market capitalisation;
- b) should the weight of a company be on top of 20%, it would be reduced to 20% and the excess would be distributed proportionately between the other index constituent companies. If several companies are subject to a limit of 20%, the Executive Committee may resolve, on the basis of the actual weight of the companies concerned, to readjust the weight of these companies by applying a scale of +/- 2.50% steps.

3. THE LUXX INDEX IS A BASKET INDEX

The LuxX Index relies on a basket of easily tradable securities meeting the requirements defined above.

The number of securities included in the basket for a given share is obtained by applying its weight to the basis capitalisation of the index basket. The resulting amount is then divided by the last stock exchange price of the month preceding the index update date.

4. REVISION OF THE INDEX CONSTITUENTS

A revision of the LuxX Index constituents is made annually by the Executive Committee in accordance with the procedures set out above. However, the Executive Committee may proceed to a revision in June in case of substantial variation of at least one of its components.





5. COMPOSITION OF THE LUXX INDEX

Note: The basket given above will be maintained until unless modified due to exceptional circumstances.

LuxX (Bloomberg LUXXX/Reuters .LUXX)	Number of shares	Weighting at 01/07/2022*
ArcelorMittal	324	20.00%
SESG FDR	869	20.00%
Reinet Investments	432	20.00%
RTLGroup	119	13.10%
Aperam	153	12.04%
Brederode	42	10.52%
Luxempart	16	3.06%
Socfinaf	19	0.71%
Socfinasia	13	0.57%
TOTAL	1,987	100%

6. PUNCTUAL AMENDMENTS

Punctual amendments are made in the following cases: new listing, suspension, delisting, merger, acquisition, split, and any other event directly and substantially impacting the index.

* Estimate based on closing prices of 28/06/2022

7. ISIN CODES

The ISIN code for the LuxX Price is: LU0916824781.
The ISIN code for the LuxX Return is: LU0916828006.

8. FORMULA

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

9. BASE LEVEL AND DATE

Basis 1,000 as of 4th January 1999.

10. DISCLAIMER

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



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