

NMX Europe TR

Reporting Period: 31.01.2024 - 29.02.2024

#### Basic Information

Reference Date	31.12.1998
Currency	EUR
ISIN	CH0032213941
Bloomberg Ticker	NMXIEUTR
Reuters Instrument Code	.NMXIEUT
Market Capitalisation [mEUR]	249'095
Index Level as of 29.02.2024	612.32



#### Index Profile

The NMX Europe is designed to represent the performance of Basic Infrastructure companies, which are listed on a European stock exchange. The index is diversified across countries, currencies and infrastructure sectors. Basic Infrastructure companies refer to companies with own and/or operate a core infrastructure network facility in the infrastructure sectors Energy, Transport, Water and Communication (ICT). The reference currency of the NMX Europe is EUR. The index is available as a Price Index and Total Return (Net). The index is calculated in real-time and distributed to a broad array of data vendors.

#### Performance Characteristics

		Reporting Period	YTD	1 year <sup>(1)</sup>	3 years <sup>(1)</sup>	Risk <sup>(2)</sup>	Sharpe Ratio <sup>(3)</sup>
Total Return in EUR	NMX Europe TR	-4.01%	-3.89%	1.36%	7.62%	15.28%	0.24
	MSCI World	4.76%	8.13%	23.33%	13.32%	14.24%	0.66
	S&P 500	5.66%	9.46%	26.06%	14.36%	15.48%	0.68

#### NMX Europe TR - Allocation (Aggregated Index Weights)

Geographical Allocation		Currency Allocation		Sector	
North America	0.0%	EUR	76.6%	Energy	43.6%
South America	0.0%	GBP	21.0%	Transport	25.0%
Asia/Pacific	0.0%	CHF	2.4%	ICT	15.5%
Europe	100.0%	TRY	0.0%	Water	16.0%
Total	100%	Total	100%	Total	100%

#### NMX Europe TR - TOP 5

Company Name	ISIN	Currency	Sector	Weights	Market Cap [EUR]
AENA SME SA	ES0105046009	EUR	Transport	10.5%	26'272'500'000
NATIONAL GRID PLC	GB00BDR05C01	GBP	Energy	10.2%	25'367'505'371
CELLNEX TELECOM SA	ES0105066007	EUR	ICT	9.4%	23'504'436'558
NATURGY ENERGY GROUP SA	ES0116870314	EUR	Energy	8.4%	21'044'444'919
VEOLIA ENVIRONNEMENT SA	FR0000124141	EUR	Water	8.3%	20'783'045'205
Other				53.0%	132'122'928'006
Total				100%	249'094'860'058

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1) Denotes the annualised geometric mean return in EUR over the respective time period. 2) Denotes the annualised standard deviation based on monthly log-returns in EUR over a period of 3 years, or, where not available the maximum length of the timeseries. 3) The proxy for the risk free rate is the Euro Overnight Index Average (EONIA); underlying time period for the calculation of the Sharpe Ratio: 3 years.