

NMX Europe TR

Reporting Period: 31.05.2024 - 28.06.2024

## Basic Information

Reference Date	31.12.1998
Currency	EUR
ISIN	CH0032213941
Bloomberg Ticker	NMXIEUTR
Reuters Instrument Code	.NMXIEUT
Market Capitalisation [mEUR]	248'434
Index Level as of 28.06.2024	655.01



## 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>
NMX Europe TR	-4.24%	-4.14%	-3.38%	3.82%	15.40%	n/a
Total Return in EUR						
MSCI World	3.32%	15.67%	23.03%	11.03%	14.19%	0.50
S&P 500	4.73%	18.20%	25.01%	12.00%	15.42%	0.53

## 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	20.8%	Transport	26.0%
Asia/Pacific	0.0%	CHF	2.6%	ICT	14.6%
Europe	100.0%	TRY	0.0%	Water	15.9%
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	11.7%	29'127'063'603
NATIONAL GRID PLC	GB00BDR05C01	GBP	Energy	9.9%	24'487'988'689
CELLNEX TELECOM SA	ES0105066007	EUR	ICT	8.6%	21'463'816'355
VEOLIA ENVIRONNEMENT SA	FR0000124141	EUR	Water	8.4%	20'906'833'202
NATURY ENERGY GROUP SA	ES0116870314	EUR	Energy	7.9%	19'676'399'989
Other				53.4%	132'772'291'647
Total				100%	248'434'393'484

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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.