

NMX Europe TR

Reporting Period: 30.06.2022 - 29.07.2022

Basic Information

Reference Date	31.12.1998
Currency	EUR
ISIN	CH0032213941
Bloomberg Ticker	NMXIEUTR
Reuters Instrument Code	.NMXIEUT
Market Capitalisation [mEUR]	274'201
Index Level as of 29.07.2022	516.63



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 ⁽¹⁾	3 years ⁽¹⁾	Risk ⁽²⁾	Sharpe Ratio ⁽³⁾	
Total Return in EUR	NMX Europe TR	6.27%	2.91%	13.00%	6.78%	17.66%	0.41
	MSCI World	11.00%	-3.90%	6.13%	13.36%	16.78%	0.83
	S&P 500	12.17%	-3.24%	9.29%	14.78%	17.32%	0.88

NMX Europe TR - Allocation (Aggregated Index Weights)

Geographical Allocation		Currency Allocation		Sector	
North America	0.0%	EUR	78.2%	Energy	44.0%
South America	0.0%	GBP	20.0%	Transport	27.0%
Asia/Pacific	0.0%	CHF	1.8%	ICT	21.4%
Europe	100.0%	TRY	0.0%	Water	7.6%
Total	100%	Total	100%	Total	100%

NMX Europe TR - TOP 5

Company Name	ISIN	Currency	Sector	Weights	Market Cap [EUR]
CELLNEX TELECOM SA	ES0105066007	EUR	ICT	10.7%	29'462'145'008
NATIONAL GRID PLC	GB00BDR05C01	GBP	Energy	10.1%	27'689'577'940
NATURGY ENERGY GROUP SA	ES0116870314	EUR	Energy	9.8%	26'986'126'243
ATLANTIA SPA	IT0003506190	EUR	Transport	6.8%	18'637'944'880
AENA SME SA	ES0105046009	EUR	Transport	6.7%	18'450'000'000
Other				55.8%	152'975'221'943
Total				100%	274'201'016'014

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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.