

NMX Europe TR

Reporting Period: 30.08.2024 - 30.09.2024

Basic Information

Reference Date	31.12.1998
Currency	EUR
ISIN	CH0032213941
Bloomberg Ticker	NMXIEUTR
Reuters Instrument Code	.NMXIEUT
Market Capitalisation [mEUR]	257'354
Index Level as of 30.09.2024	670.32



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 ⁽¹⁾	3 years ⁽¹⁾	Risk ⁽²⁾	Sharpe Ratio ⁽³⁾
NMX Europe TR	2.07%	5.15%	12.39%	6.14%	15.65%	0.16
Total Return in EUR						
MSCI World	0.97%	18.38%	26.23%	10.98%	13.96%	0.52
S&P 500	1.12%	19.90%	27.51%	11.56%	15.17%	0.52

NMX Europe TR - Allocation (Aggregated Index Weights)

Geographical Allocation		Currency Allocation		Sector	
North America	0.0%	EUR	75.5%	Energy	45.4%
South America	0.0%	GBP	21.9%	Transport	21.8%
Asia/Pacific	0.0%	CHF	2.6%	ICT	16.6%
Europe	100.0%	TRY	0.0%	Water	16.2%
Total	100%	Total	100%	Total	100%

NMX Europe TR - TOP 5

Company Name	ISIN	Currency	Sector	Weights	Market Cap [EUR]
NATIONAL GRID PLC	GB00BDR05C01	GBP	Energy	10.7%	27'415'088'282
CELLNEX TELECOM SA	ES0105066007	EUR	ICT	10.0%	25'736'898'822
AENA SME SA	ES0105046009	EUR	Transport	9.6%	24'659'658'379
NATURGY ENERGY GROUP SA	ES0116870314	EUR	Energy	8.9%	22'891'600'726
VEOLIA ENVIRONNEMENT SA	FR0000124141	EUR	Water	8.3%	21'435'903'720
Other				52.5%	135'215'159'428
Total				100%	257'354'309'357

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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.