

NMX Europe TR

Reporting Period: 29.07.2022 - 31.08.2022

Basic Information

Reference Date	31.12.1998
Currency	EUR
ISIN	CH0032213941
Bloomberg Ticker	NMXIEUTR
Reuters Instrument Code	.NMXIEUT
Market Capitalisation [mEUR]	260'449
Index Level as of 31.08.2022	502.27



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	-5.02%	-2.25%	5.67%	4.53%	17.94%	0.28
MSCI World	-2.78%	-6.57%	0.21%	12.58%	16.90%	0.77
S&P 500	-2.88%	-6.03%	2.70%	13.88%	17.43%	0.82

NMX Europe TR - Allocation (Aggregated Index Weights)

Geographical Allocation		Currency Allocation		Sector	
North America	0.0%	EUR	78.8%	Energy	43.8%
South America	0.0%	GBP	19.2%	Transport	28.4%
Asia/Pacific	0.0%	CHF	2.0%	ICT	20.4%
Europe	100.0%	TRY	0.0%	Water	7.4%
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	10.1%	26'204'344'161
NATURGY ENERGY GROUP SA	ES0116870314	EUR	Energy	10.0%	26'114'662'817
NATIONAL GRID PLC	GB00BDR05C01	GBP	Energy	9.8%	25'579'001'933
ATLANTIA SPA	IT0003506190	EUR	Transport	7.2%	18'852'648'720
AENA SME SA	ES0105046009	EUR	Transport	7.0%	18'352'500'000
Other				55.8%	145'345'511'324
Total				100%	260'448'668'955

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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.