

NMX Europe TR

Reporting Period: 30.09.2022 - 31.10.2022

Basic Information

Reference Date	31.12.1998
Currency	EUR
ISIN	CH0032213941
Bloomberg Ticker	NMXIEUTR
Reuters Instrument Code	.NMXIEUT
Market Capitalisation [mEUR]	244'617
Index Level as of 31.10.2022	496.90



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	6.64%	-8.19%	-1.83%	0.81%	19.66%	0.07
MSCI World	6.16%	-7.57%	-4.40%	10.97%	17.69%	0.65
S&P 500	6.93%	-6.44%	-1.88%	12.85%	18.31%	0.73

NMX Europe TR - Allocation (Aggregated Index Weights)

Geographical Allocation		Currency Allocation		Sector	
North America	0.0%	EUR	79.5%	Energy	43.2%
South America	0.0%	GBP	18.6%	Transport	29.0%
Asia/Pacific	0.0%	CHF	2.0%	ICT	20.7%
Europe	100.0%	TRY	0.0%	Water	7.1%
Total	100%	Total	100%	Total	100%

NMX Europe TR - TOP 5

Company Name	ISIN	Currency	Sector	Weights	Market Cap [EUR]
NATURGY ENERGY GROUP SA	ES0116870314	EUR	Energy	10.1%	24'670'183'651
NATIONAL GRID PLC	GB00BDR05C01	GBP	Energy	9.3%	22'654'569'016
CELLNEX TELECOM SA	ES0105066007	EUR	ICT	9.1%	22'372'034'865
ATLANTIA SPA	IT0003506190	EUR	Transport	7.6%	18'646'202'720
AENA SME SA	ES0105046009	EUR	Transport	7.3%	17'872'500'000
Other				56.6%	138'401'800'085
Total				100%	244'617'290'337

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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.