

NMX Europe TR

Reporting Period: 29.09.2023 - 31.10.2023

## Basic Information

Reference Date	31.12.1998
Currency	EUR
ISIN	CH0032213941
Bloomberg Ticker	NMXIEUTR
Reuters Instrument Code	.NMXIEUT

Market Capitalisation [mEUR]	231'868
Index Level as of 31.010.2023	515.90



## 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 <sup>(1)</sup>	3 years <sup>(1)</sup>	Risk <sup>(2)</sup>	Sharpe Ratio <sup>(3)</sup>
NMX Europe TR	-2.26%	4.32%	3.70%	8.39%	15.56%	0.29
Total Return in EUR						
MSCI World	-2.85%	9.73%	3.82%	12.21%	14.66%	0.57
S&P 500	-2.17%	10.63%	1.26%	12.20%	15.54%	0.54

## NMX Europe TR - Allocation (Aggregated Index Weights)

Geographical Allocation		Currency Allocation		Sector	
North America	0.0%	EUR	75.4%	Energy	46.5%
South America	0.0%	GBP	22.3%	Transport	23.5%
Asia/Pacific	0.0%	CHF	2.3%	ICT	14.2%
Europe	100.0%	TRY	0.0%	Water	15.8%
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	10.8%	24'984'030'376
NATIONAL GRID PLC	GB00BDR05C01	GBP	Energy	10.0%	23'258'775'955
AENA SME SA	ES0105046009	EUR	Transport	8.8%	20'512'500'000
CELLNEX TELECOM SA	ES0105066007	EUR	ICT	8.0%	18'578'057'652
VEOLIA ENVIRONNEMENT SA	FR0000124141	EUR	Water	8.0%	18'478'366'137
Other				54.4%	126'056'118'816
Total				100%	231'867'848'936

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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.