

NMX30 Global TR

Reporting Period: 30.06.2022 - 29.07.2022

Basic Information

| | |
|------------------------------|--------------|
| Reference Date | 31.12.1998 |
| Currency | EUR |
| ISIN | CH0032213701 |
| Bloomberg Ticker | NMXI30TR |
| Reuters Instrument Code | .NMXI30T |
| Market Capitalisation [mEUR] | 1'224'505 |
| Index Level as of 29.07.2022 | 516.63 |



Index Profile

The NMX30 Infrastructure Global is designed to represent the global performance of the infrastructure asset class and comprises the 30 most highly capitalised and liquid basic Infrastructure companies. The index is diversified across regions, 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 NMX30 Infrastructure Global 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⁾ |
|---------------------|------------------|--------|-----------------------|------------------------|---------------------|-----------------------------|
| NMX30 Global TR | 9.78% | 10.08% | 22.26% | 8.66% | 19.81% | 0.46 |
| Total Return in EUR | | | | | | |
| 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 |

NMX30 Global TR - Allocation (Aggregated Index Weights)

| Geographical Allocation | | Currency Allocation | | Sector | |
|-------------------------|-------|---------------------|-------|-----------|-------|
| North America | 70.8% | USD | 56.6% | Energy | 39.3% |
| South America | 0.0% | EUR | 12.2% | Transport | 35.3% |
| Asia/Pacific | 11.8% | GBP | 7.4% | ICT | 21.3% |
| Europe | 17.3% | CAD | 18.5% | Water | 4.1% |
| | | HKD | 1.6% | | |
| | | BRL | 0.0% | | |
| | | Other | 3.8% | | |
| Total | 100% | Total | 100% | Total | 100% |

NMX30 Global TR - TOP 5

| Company Name | ISIN | Currency | Sector | Weights | Market Cap [EUR] |
|-----------------------------------|--------------|----------|-----------|---------|-------------------|
| UNION PACIFIC CORP | US9078181081 | USD | Transport | 10.0% | 122'985'368'716 |
| AMERICAN TOWER CORP | US03027X1000 | USD | ICT | 9.7% | 119'010'131'398 |
| ENBRIDGE INC | CA29250N1050 | CAD | Energy | 7.3% | 89'194'662'531 |
| CANADIAN NATIONAL RAILWAY COMPANY | CA1363751027 | CAD | Transport | 7.0% | 85'637'958'245 |
| CROWN CASTLE INTERNATIONAL CORP | US22822V1017 | USD | ICT | 6.3% | 76'723'882'628 |
| Other | | | | 59.7% | 730'952'693'027 |
| Total | | | | 100% | 1'224'504'696'545 |

Disclaimer

This document does not constitute an offer to sell or a solicitation of an offer to buy or subscribe for any securities and neither is it intended to be an investment advertisement or sales instrument. The distribution of this document may be restricted by law in certain jurisdictions. Persons into whose possession this document comes must inform themselves about, and observe any such restrictions on the distribution of this document. The information provided is believed to be accurate but has not been audited by any third party. This document may describe past performance, which may not be indicative of future results. No liability is accepted for any actions taken on the basis of the information provided in this document.

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.