

FACTSHEET - 02.09.2016

BNP Paribas Global Water Total Return Index (USD)

DESCRIPTION

The BNP Paribas Global Water Total Return Index tracks the price movement of up to 25 of the largest companies in the water sector. The water sector mainly consists of business activities concerning water supply and water treatment. The index components are weighted by scores which are derived from the fundamental rating by BNP Paribas, the share of operating income from the water business and the liquidity of the stock. The index is calculated in USD and adjusted semi-annually.

HISTORICAL PERFORMANCE*



CHARACTERISTICS

ISIN/WKN	DE000A0V7550 / A0V755	Base Value / Base Date	100 Points / 28.09.2007
Bloomberg / Reuters	BNPIWATR Index / .BNPIWATR	Last Price	159.39
Index Calculator	Solactive AG	52W High	159.39
Index Type	Industry / Sector	52W Low	124.98
Index Currency	USD	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Members	26	History	Available daily back to 28.09.2007
Dividends	Reinvested (Total Return Index)		



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STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.9%	4.7%	15.6%	24.3%	17.1%	59.4%
Performance (p.a.)	40.8%	20.7%	34.1%	24.7%	26.3%	5.4%
Volatility (p.a.)	6.6%	14.7%	13.2%	14.0%	14.3%	18.7%
High	159.39	159.39	159.39	159.39	159.39	159.39
Low	154.97	147.35	136.99	124.98	124.98	48.15
Sharpe Ratio	6.10	1.34	2.49	1.66	1.73	0.20
Max. Drawdown	-1.7%	-5.6%	-5.6%	-11.6%	-9.1%	-53.5%
VaR 95 \ 99				-21.1%\-25.1%		-29.2%\-56.7%
CVaR 95 \ 99				-27.2%\-49.3%		-45.2%\-76.1%

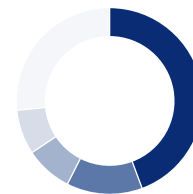
Composition by Currencies

- USD 53.8%
- GBP 13.2%
- JPY 8.2%
- HKD 7.9%
- Others 16.9%



Composition by Countries

- US 44.3%
- GB 13.2%
- JP 8.2%
- FR 7.7%
- Others 26.6%



TOP COMPONENTS AS OF

Ticker	Currency	Country	Company	Weight
XYL UN Equity	USD	US	XYLEM INC	7.17%
GEBN VX Equity	CHF	CH	GEBERIT AG	6.76%
AWK UN Equity	USD	US	AMERICAN WATER WORKS CO INC	6.26%
IEX UN Equity	USD	US	IDEX CORP	5.95%
371 HK Equity	HKD	BM	BEIJING ENTERPRISES WATER GROUP LTD	5.68%
PNR UN Equity	USD	IE	PENTAIR PLC	5.58%
SVT LN Equity	GBP	GB	SEVERN TRENT PLC	5.52%
WTR UN Equity	USD	US	AQUA AMERICA INC	5.11%
UU/ LN Equity	GBP	GB	UNITED UTILITIES PLC	4.79%
6361 JT Equity	JPY	JP	EBARA CORP ORD	4.64%
VIE FP Equity	EUR	FR	VEOLIA ENVIRONNEMENT SA	4.48%
SBS UN Equity	USD	BR	CIA SANEAMENTO BASICO DE-ADR	3.92%
6370 JT Equity	JPY	JP	KURITA WATER INDUSTRIES LTD	3.54%
MWA UN Equity	USD	US	MUELLER WATER PRODUCTS INC	3.35%



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For more information, please visit www.solactive.com.

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