

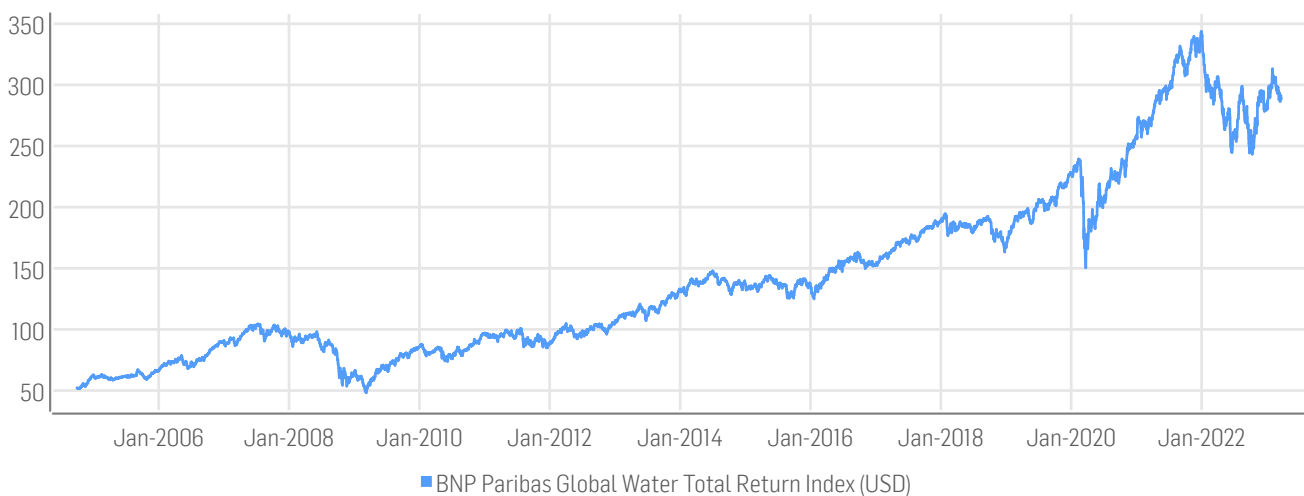
FACTSHEET - AS OF 23-Mar-2023

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	289.00
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Industry / Sector	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	USD	History	Available daily back to 28.09.2007
Index Members	29		

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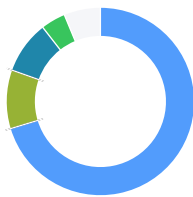
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.81%	2.79%	14.65%	-3.23%	3.21%	189.00%
Performance (p.a.)						7.09%
Volatility (p.a.)	17.72%	17.67%	23.14%	22.21%	17.92%	18.35%
High	300.45	313.16	313.16	313.16	313.16	343.76
Low	286.49	279.20	243.36	243.36	280.00	48.15
Sharpe Ratio*	-2.38	0.41	1.19	-0.35	0.58	0.14
Max. Drawdown	-4.65%	-8.52%	-8.52%	-20.70%	-8.52%	-53.51%
VaR 95 \ 99				-34.0% \ -48.3%		-28.1% \ -51.7%
CVaR 95 \ 99				-44.3% \ -56.0%		-44.2% \ -77.9%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

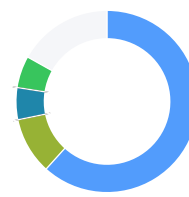
COMPOSITION BY CURRENCIES

- USD 70.3%
- GBP 10.1%
- EUR 9.1%
- CHF 4.2%
- Others 6.3%



COMPOSITION BY COUNTRIES

- US 61.7%
- GB 10.1%
- IE 5.7%
- FR 5.7%
- Others 16.9%



TOP COMPONENTS AS OF 23-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
PENTAIR PLC	PNR UN Equity	IE	USD	5.68%
VEOLIA ENVIRONNEMENT SA	VIE FP Equity	FR	EUR	5.67%
SMITH (A.O.) CORP	AOS UN Equity	US	USD	5.66%
EVOQUA WATER TECHNOLOGIES CORP	AQUA UN Equity	US	USD	5.23%
XYLEM INC	XYL UN Equity	US	USD	5.02%
WATTS WATER TECHNOLOGIES INC	WTS UN Equity	US	USD	4.77%
GEBERIT AG	GEBN SE Equity	CH	CHF	4.24%
TETRA TECH INC	TTEK UW Equity	US	USD	4.15%
ALFA LAVAL AB	ALFA SS Equity	SE	SEK	4.10%
ECOLAB INC	ECL UN Equity	US	USD	4.09%
SEVERN TRENT PLC	SVT LN Equity	GB	GBP	4.04%
UNITED UTILITIES PLC	UUJ/ LN Equity	GB	GBP	3.97%
AMERICAN WATER WORKS CO INC	AWK UN Equity	US	USD	3.95%
ESSENTIAL UTILITIES INC	WTRG UN Equity	US	USD	3.71%
IDEX CORP	IEX UN Equity	US	USD	3.69%

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