

FACTSHEET - AS OF 22-Feb-2024

BNP Paribas Global Waste Management TR Index (USD)

DESCRIPTION

The BNP Paribas Global Waste Management Total Return Index tracks the price movement of up to 25 of the largest companies in the waste management sector. The index components are weighted by scores which are derived from the fundamental rating by BNP Paribas, the share of operating income from the waste management business and the liquidity of the stock. The index is calculated in USD and adjusted semi-annually.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000A0V7576 / A0V757	Base Value / Base Date	100 Points / 28.09.2007
Bloomberg / Reuters	BNPIGWTR Index / .BNPIGWTR	Last Price	307.90
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	28		

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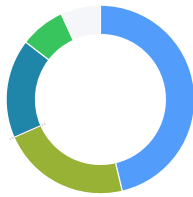
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	7.24%	10.27%	11.34%	15.21%	2.41%	207.90%
Performance (p.a.)						7.10%
Volatility (p.a.)	12.34%	14.44%	15.87%	14.50%	13.53%	18.96%
High	307.90	307.90	307.90	307.90	307.90	309.64
Low	287.10	278.61	251.97	251.97	282.49	52.29
Sharpe Ratio*	10.46	3.01	1.20	0.70	0.88	0.09
Max. Drawdown	-1.21%	-6.69%	-10.61%	-15.11%	-6.04%	-52.99%
VaR 95 \ 99				-23.2% \ -35.5%		-27.1% \ -56.5%
CVaR 95 \ 99				-29.8% \ -36.7%		-47.0% \ -85.4%

* 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).

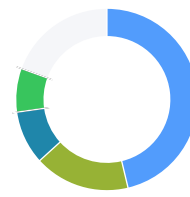
COMPOSITION BY CURRENCIES

- USD 46.3%
- EUR 22.2%
- CAD 17.0%
- SEK 7.7%
- Others 6.8%



COMPOSITION BY COUNTRIES

- US 46.3%
- CA 17.0%
- FR 9.5%
- SE 7.7%
- Others 19.5%



TOP COMPONENTS AS OF 22-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
STANTEC INC	STN CT Equity	CA	CAD	5.72%
WASTE MANAGEMENT INC	WM UN Equity	US	USD	5.65%
WASTE CONNECTIONS INC	WCN CT Equity	CA	CAD	5.60%
TETRA TECH INC	TTEK UW Equity	US	USD	5.41%
VEOLIA ENVIRONNEMENT SA	VIE FP Equity	FR	EUR	5.31%
REPUBLIC SERVICES INC	RSG UN Equity	US	USD	4.99%
CLEAN HARBORS INC	CLH UN Equity	US	USD	4.84%
PURECYCLE TECHNOLOGIES INC	PCT UR Equity	US	USD	4.70%
SMURFIT KAPPA GROUP PLC	SKG ID Equity	IE	EUR	4.62%
STEEL DYNAMICS INC	STLD UW Equity	US	USD	4.47%
HEXAGON AB CLASS B	HEXAB SS Equity	SE	SEK	4.10%
CASELLA WASTE SYSTEMS INC	CWST UW Equity	US	USD	4.06%
AECOM	ACM UN Equity	US	USD	3.90%
BOLIDEN AB	BOL SS Equity	SE	SEK	3.65%
STERICYCLE INC	SRCL UW Equity	US	USD	3.62%

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