



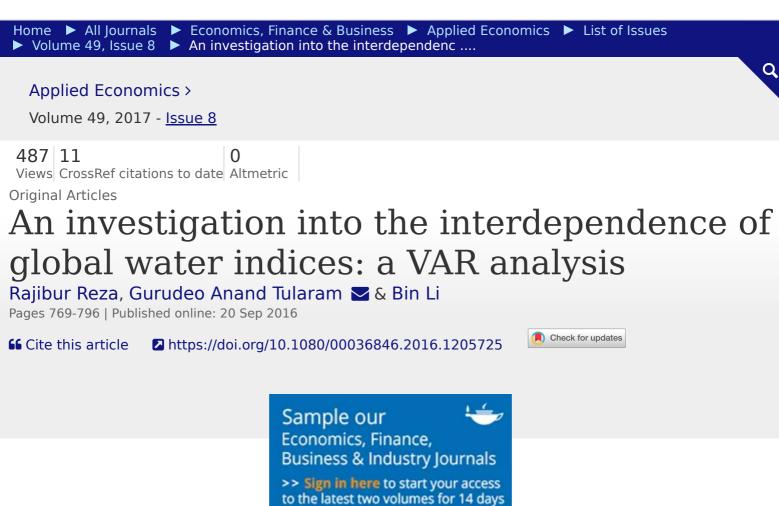
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ABSTRACT

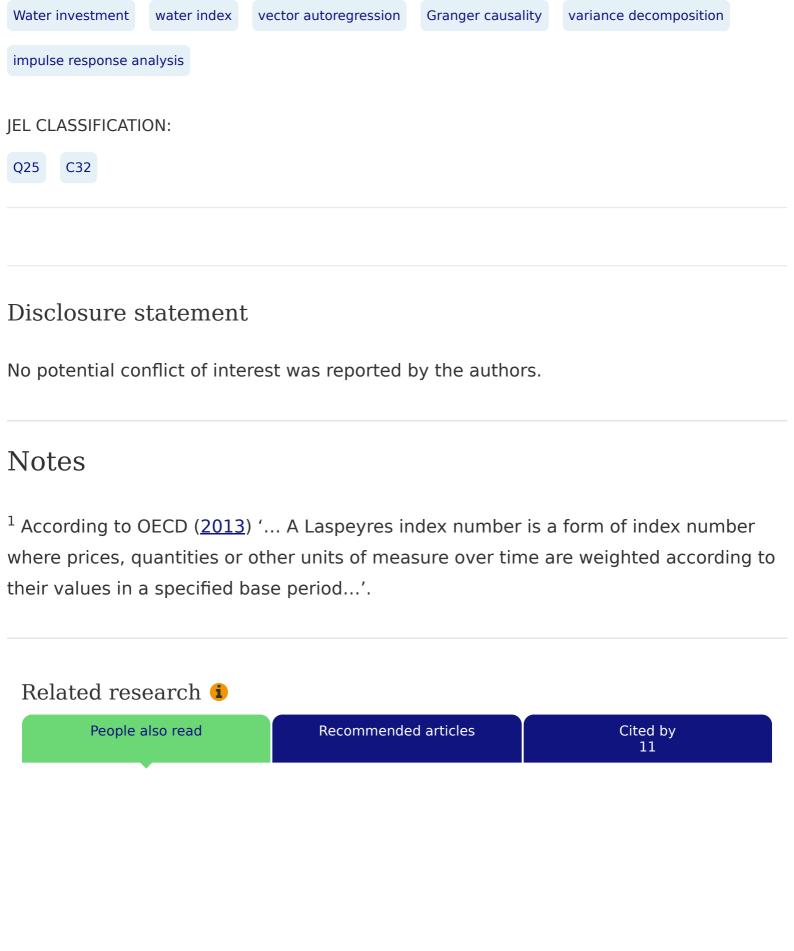
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We investigate the extent and manner of equity price interdependence among four water indices – World Water Index, S-Network Global Water index (S-Net), S&P Global Water Index (S&P) and MSCI ACWI Water Utilities Index (MSCI ACWI) using the vector autoregression (VAR) framework for the period 2004–2014. We also employ methods of Granger causalities, variance decomposition and impulse responses. We find Granger causality significance between S-Net and MSCI ACWI and S-Net and S&P indices at the 1% level of significance, suggesting that the indices are significantly linked. Further, S-Net is the most influential index amongst them in the forecast variance that can be accounted by S-Net at level of 55.75%. Our study indicates that the four water indices are interdependent and related, so the water indices are influenced by movements in the other water indices.

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