

**THOMAS SCHUMANN CAPITAL® SELECTS MOORGATE BENCHMARKS AS ADMINISTRATOR
OF INNOVATIVE WATER RISK INDICES**

LONDON, 21st January 2021 – Thomas Schumann Capital (TSC), the only solutions provider of investible indices and products that track global water risk, today announced the appointment of Moorgate Benchmarks, the index company driving change, as calculator and administrator of the TSC Water Risk Indices¹.

The indices target sustainable equity performance while reducing the water risk (water footprint) of each index versus its benchmark. They are the first-ever water risk benchmarks in capital markets, and enable the creation of products that will allow forward-looking investors to invest in portfolios with a significant reduction in exposure to the financial and operating risks created by reduced access to water resources.

Thomas Schumann, founder of Thomas Schumann Capital®, said: “We consider Moorgate Benchmarks to be the number one Benchmark Administrator, leading the transformation of index calculation. We are excited to be leveraging Moorgate’s proven expertise to ensure our indices are positioned to be *the* water risk benchmark.”

Tobias Sproeuhle, CEO of Moorgate Benchmarks, said: “We are delighted to be calculation agent and administrator of the world-first TSC Water Risk indices. We look forward to providing TSC with our BMR-compliant, independent, high quality index calculation and administration services that empower further innovation in the index investing industry.”

The index methodology, which quantifies water risk in order to reduce water footprint while providing sustainable returns, was developed by index development experts Anatase Ltd. **Markus Barth, CEO of Anatase Ltd**, said: “Over the five year back-test period, the TSC Water Risk Indices outperformed their benchmarks while having a more than 60% lower water footprint and very high correlation to their markets.”

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¹ TSC US Water Risk Net Return Index (WTRUSNR)
TSC US Water Risk Price Return Index (WTRUSPR)
TSC Euro Water Risk Net Return Index (WTREUNR)
TSC Euro Water Risk Price Return Index (WTREUPR)



Moorgate Benchmarks

Moorgate Benchmarks' mission is to enable index providers and product issuers to create new products that deliver true choice to all investors. Experts in designing, optimising, managing and calculating indices for clients; streamlining operations through leading-edge technology; and implementing best practice governance systems to meet benchmark regulation, the firm is driving change to challenge an industry ripe for disruption. www.moorgatebenchmarks.com

Thomas Schumann Capital

Thomas Schumann Capital® is the only solution provider at the nexus of water security and responsible investing. TSC sponsors the TSC Water Risk Indices® in order to enable investors to integrate physical and financial water risk into investment decisions to achieve sustainable performance, positive impact, water stewardship and engagement. www.thomasschumanncapital.com

Anatase Ltd

Anatase Ltd is an independent consulting company founded in 2019 by Markus Barth, CFA. A seasoned investment professional and index pioneer, Markus has designed, developed and launched many highly successful proprietary indices throughout his 30+ year career in the financial services industry. Anatase provides extensive expertise in index development, structured products and investment solutions. www.anataseltd.com