

# TSC Euro Water Security Net Return Index

FACTSHEET

30-July-2021

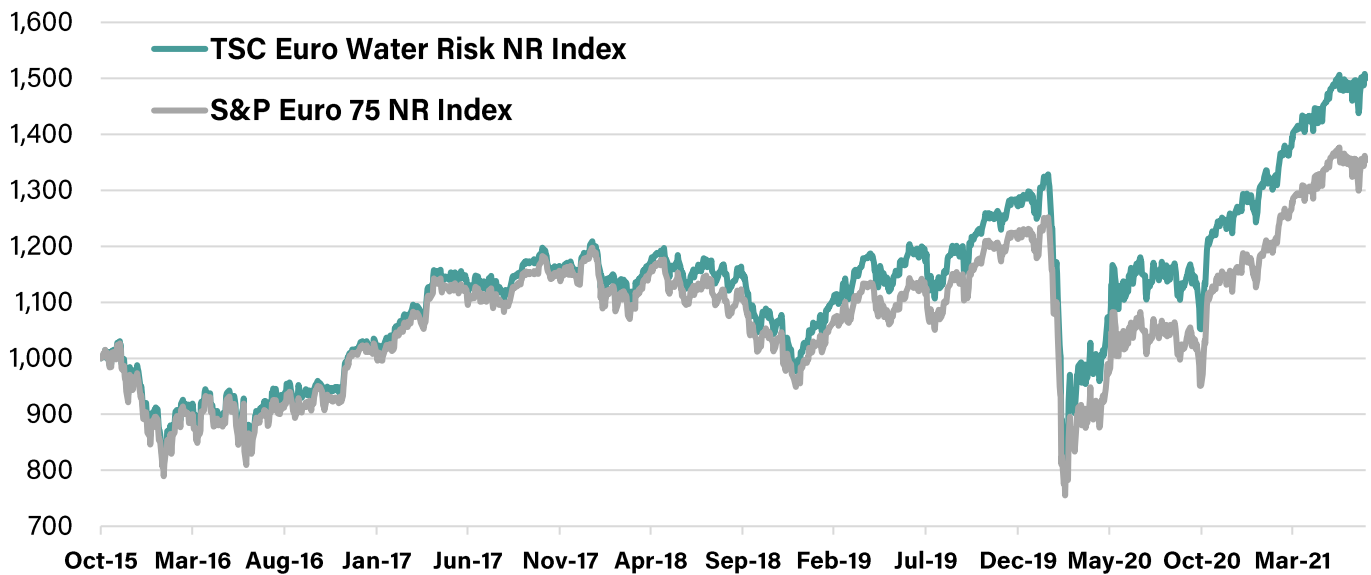
Thomas  
Schumann  
Capital®

## Description

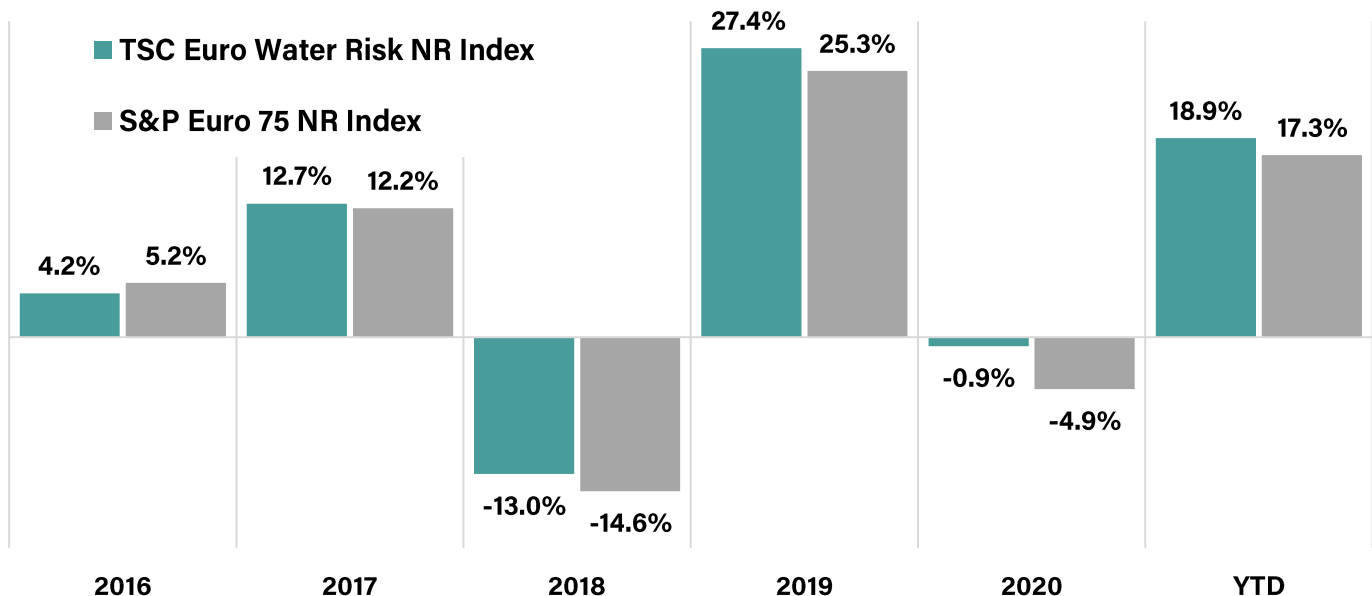
TSC Water Security Indices are constructed using Thomas Schumann Capital's proprietary water risk metrics. The TSC Euro Water Risk NR Index measures the net total return of a quarterly rebalanced, diversified portfolio of large cap shares from the Eurozone. Constituent weights are determined proportionately to their level of water risk, targeting a much lower water footprint vs. the market.

<b>Ticker</b>	<b>WTREUNR</b>
<b>Currency</b>	<b>EUR</b>
<b>Base Value</b>	<b>1,000</b>
<b>Base Date</b>	<b>2015-10-30</b>
<b>Review Frequency</b>	<b>Quarterly</b>
<b>Return Type</b>	<b>Net Total Return</b>
<b>Constituent Count</b>	<b>234</b>

## Performance<sup>1</sup>



## Annual Returns<sup>1</sup>



Source: Moorgate Benchmarks, TSC, Refintiv, Qontigo, S&P Global

<sup>1</sup>The TSC Euro Water Security Index went live on 4-Jan-2021 with a base date of 30 Oct 2015. All performance shown prior to the live date has been retrospectively calculated by application of the Index Methodology which can be found at [www.moorgatebenchmarks.com](http://www.moorgatebenchmarks.com).

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## Risk and Return Statistics<sup>1</sup>

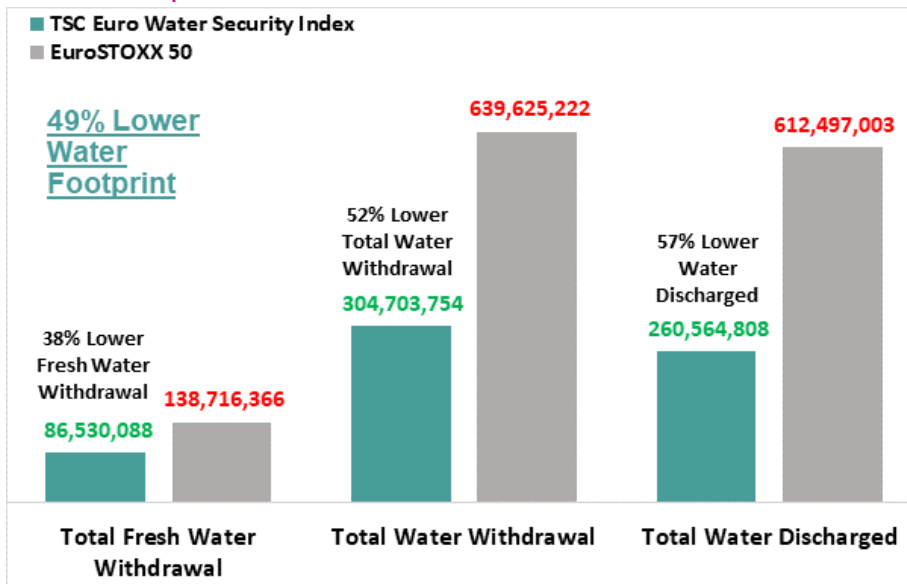
Index	Return (%)					Annualised Return (%)		Annualised Volatility <sup>2</sup> (%)		
	1m	3m	6m	Ytd	1y	3y	5y	1y	3y	5y
TSC Euro Water Security NR Index	1.34	5.39	20.62	18.91	35.74	8.40	10.16	16.04	20.72	17.58
S&P Euro 75 NR Index	0.45	4.24	20.03	17.31	34.40	5.64	8.33	17.11	21.79	18.50
Excess Return	0.89	1.15	0.58	1.60	1.34	2.77	1.83	-1.08	-1.07	-0.93

<sup>1</sup> The TSC Euro Water Security Index went live on 4-Jan-2021 with a base date of 30 Oct 2015. All performance shown prior to the live date has been retrospectively calculated by application of the Index Methodology which can be found at [www.moorgatebenchmarks.com](http://www.moorgatebenchmarks.com).

<sup>2</sup> Volatility defined as standard deviation calculated based on returns using daily values.

Index	Beta	Correlation	Max Drawdown (%)	Max Drawdown Date	Recovery (Trading Days)	Div Yield (%)	P/E (LTM)
TSC Euro Water Security NR Index	1.02	99.22%	-38.67%	18-Mar-2020	223	2.13	19.69

## Water Footprint

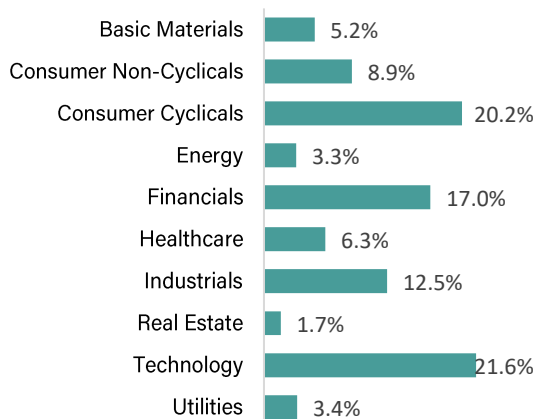


Water Footprint measured in cubic metres as of 29-Jan-2021. Source: MB, TSC, Qontigo, S&P Global, Refinitiv

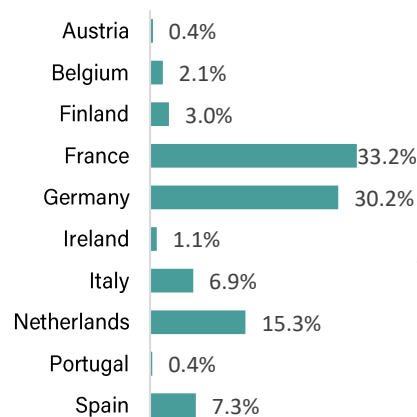
## Top 10 Constituents

Name	Index Weight (%)
ASML HOLDING NV	6.29
LVMH MOET HENNESSY LOUIS V	4.70
SAP SE	3.67
ALLIANZ SE	2.54
SIEMENS AG	2.51
L OREAL S.A.	2.41
DEUTSCHE TELEKOM AG	2.02
SCHNEIDER ELECTRIC SE	2.02
DAIMLER AG	1.82
AIRBUS	1.78

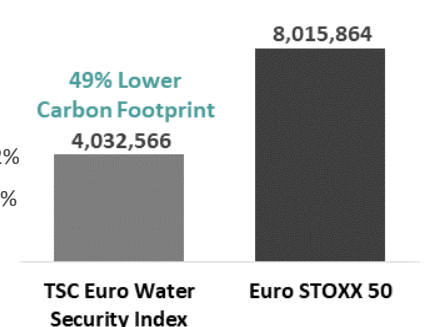
## Sector<sup>3</sup> Breakdown



## Country Breakdown



## Carbon Footprint



Carbon Footprint measured in CO<sub>2</sub> emissions (tonnes) as of 31-May-2021. Source: TSC, Qontigo, Refinitiv

<sup>3</sup> Based on Refinitiv® Business Classifications (TRBC)

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## About 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 Security Indices® in order to enable investors to integrate physical and financial water security into investment decisions to achieve sustainable performance, positive impact, water stewardship and engagement. Please visit <https://www.thomasschumanncapital.com/> for more information.

## About Moorgate Benchmarks

Moorgate Benchmarks is an independent benchmark administrator, index calculation agent and technology provider operating out of London, UK and Frankfurt, Germany. The company is authorised under both the UK and EU benchmarks regulations, by the FCA and BaFin respectively. To learn more, please visit [www.moorgatebenchmarks.com](http://www.moorgatebenchmarks.com).

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