

TSC US Water Security Net Return Index

FACTSHEET

29-Apr-2022

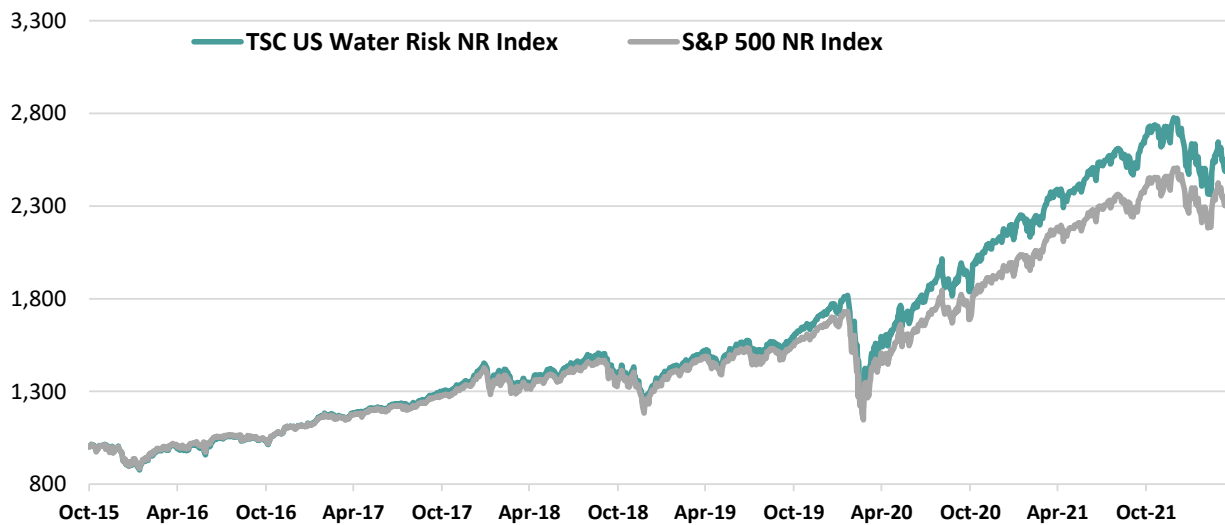
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Description

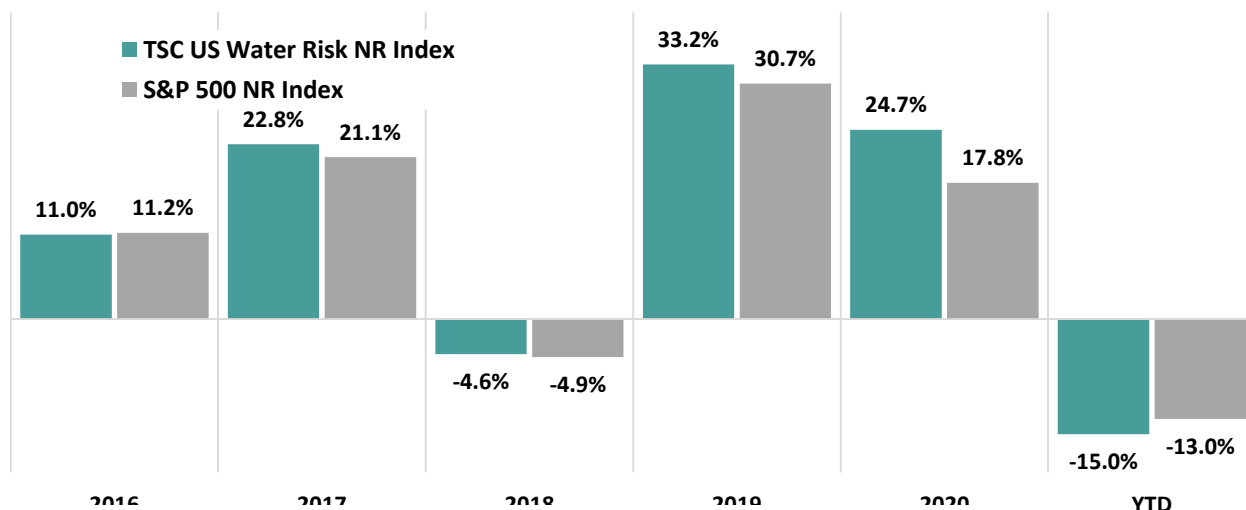
TSC Water Security Indices are constructed using Thomas Schumann Capital's proprietary water risk metrics. The TSC US Water Risk NR Index measures the net total return of a quarterly rebalanced, diversified portfolio of large cap shares from the USA. Constituent weights are determined proportionately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

Ticker	WTRUSNR
Currency	USD
Base Value	1,000
Base Date	2015-10-30
Review Frequency	Quarterly
Return Type	Net Total Return
Constituent Count	567

Performance¹



Annual Returns



Source: Moorgate Benchmarks, S&P Global

¹ The TSC US 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.

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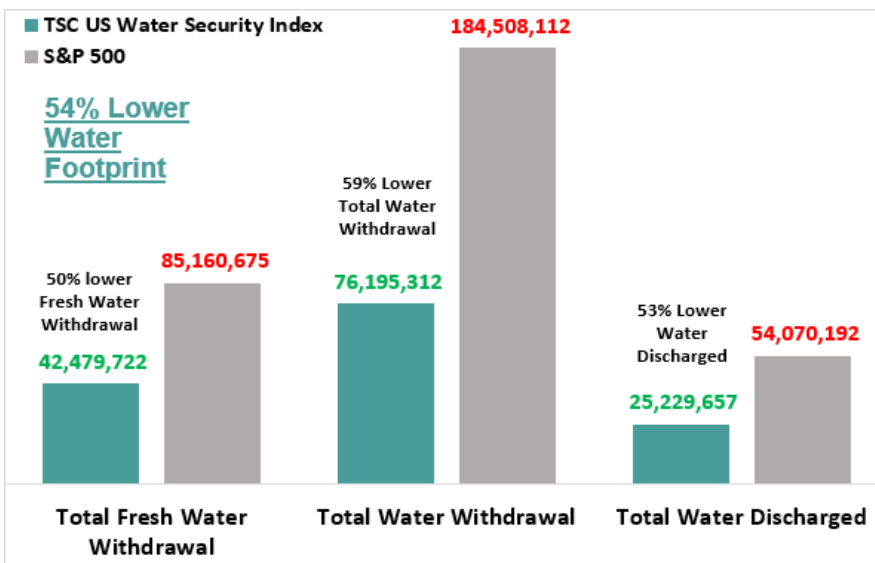
Risk and Return Statistics¹

Index	Return (%)					Annualised Return (%)		Annualised Volatility ² (%)		
	1m	3m	6m	Ytd	1y	3y	5y	1y	3y	5y
TSC US Water Security NR Index	-9.33	-9.77	-12.47	-15.03	-1.34	15.46	14.66	17.52	24.02	20.72
S&P 500 NR Index	-8.74	-8.26	-9.84	-13.03	-0.21	13.27	13.03	16.23	23.27	19.98
Excess Return	-0.58	-1.51	-2.63	-2.00	-1.13	2.19	1.63	1.29	0.74	0.74

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² 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 US Water Security NR Index	1.03	99.66%	-33.30%	23-Mar-2020	98	1.26	22.43

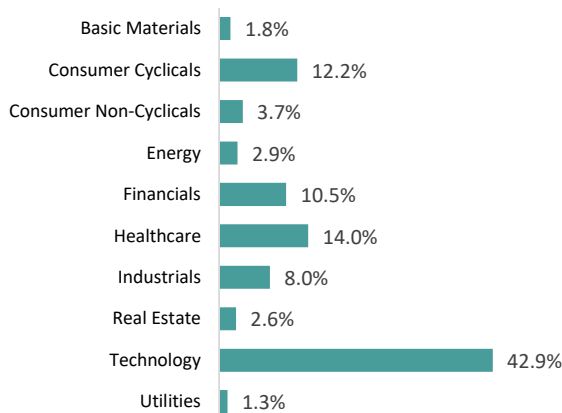


Top 10 Constituents

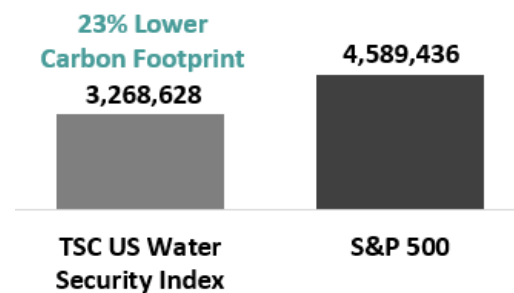
Name	Index Weight(%)
APPLE INC	9.28
MICROSOFT CORP	7.16
AMAZON COM INC	2.62
ALPHABET INC CLASS A	2.51
ALPHABET INC CLASS C	2.03
TESLA INC	1.82
META PLATFORMS INC	1.74
UNITEDHEALTH GROUP II	1.69
VISA CLASS A	1.60
JOHNSON & JOHNSON	1.58

Water Footprint measured in cubic metres as of 30-Nov-2021. Source: Moorgate Benchmarks, TSC, S&P Global, Refinitiv

Sector³ Breakdown



Carbon Footprint



Carbon Footprint measured in CO2 emissions (tonnes) as of 30-Nov-2021. Source: TSC, S&P Global, Refinitiv

³ Based on Refinitiv[®] Business Classifications (TRBC)

Data definitions available from info@moorgatebenchmarks.com or phone +44(0)203 925 7460



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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.

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