

# TSC US Water Security Net Return Index

FACTSHEET

30-Apr-2021

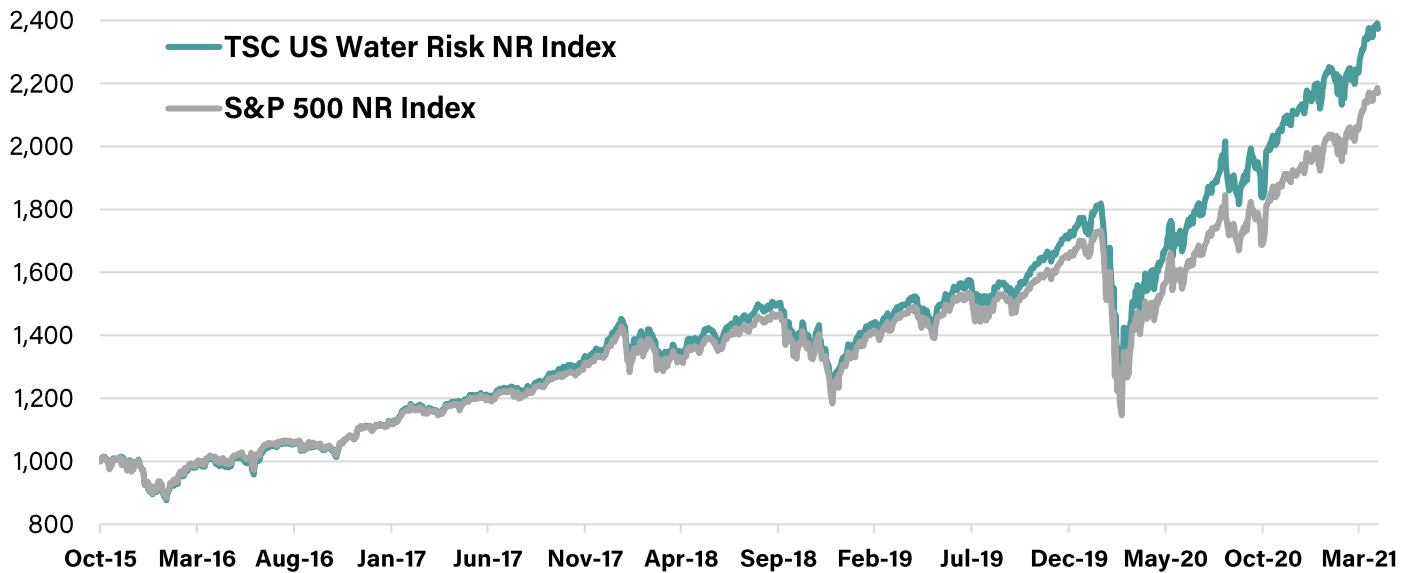
Thomas  
Schumann  
Capital®

## Description

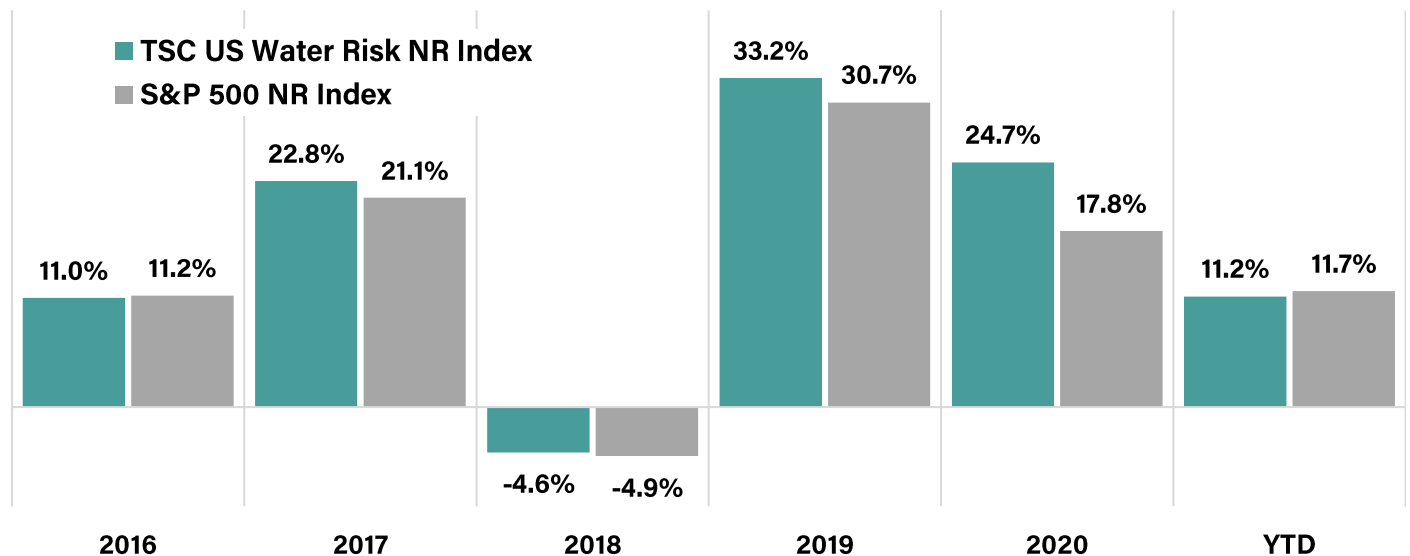
TSC Water Security Indices are constructed using Thomas Schumann Capital's proprietary water risk metrics. The TSC US Water Risk NR Index measures the net total return of a quarterly rebalanced, diversified portfolio of large cap shares from the USA. Constituent weights are determined proportionately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

|                          |                         |
|--------------------------|-------------------------|
| <b>Ticker</b>            | <b>WTRUSNR</b>          |
| <b>Currency</b>          | <b>USD</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>538</b>              |

## Performance<sup>1</sup>



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



Source: Moorgate Benchmarks, S&P Global

<sup>1</sup> 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](http://www.moorgatebenchmarks.com).

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

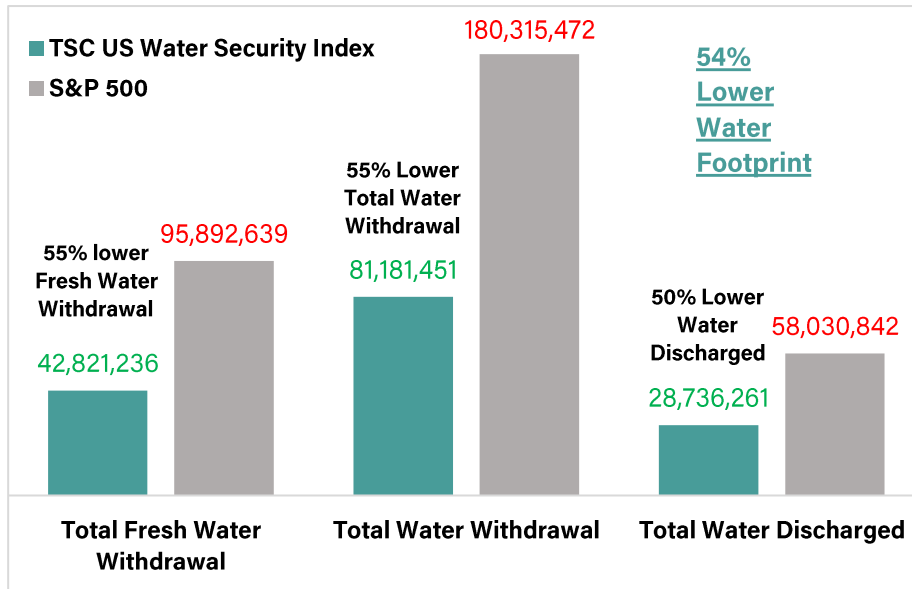
| Index                          | Return (%) |       |       |       |       | Annualised Return (%) |       | Annualised Volatility <sup>2</sup> (%) |       |       |
|--------------------------------|------------|-------|-------|-------|-------|-----------------------|-------|--|-------|-------|
|                                | 1m         | 3m    | 6m    | Ytd   | 1y    | 3y                    | 5y    | 1y                                     | 3y    | 5y    |
| TSC US Water Security NR Index | 5.62       | 11.95 | 29.15 | 11.15 | 49.71 | 21.00                 | 19.05 | 18.50                                  | 23.62 | 19.71 |
| S&P 500 NR Index               | 5.31       | 12.9  | 28.56 | 11.68 | 45.25 | 17.98                 | 16.71 | 17.90                                  | 22.98 | 19.12 |
| Excess Return                  | 0.31       | -0.91 | 0.59  | -0.53 | 4.45  | 3.02                  | 2.33  | 0.60                                   | 0.64  | 0.59  |

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<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 US Water Security NR Index | 1.03 | 99.69%      | -33.29%          | 23-Mar-2020       | 98                      | 1.34          | 29.44     |

## Water Footprint

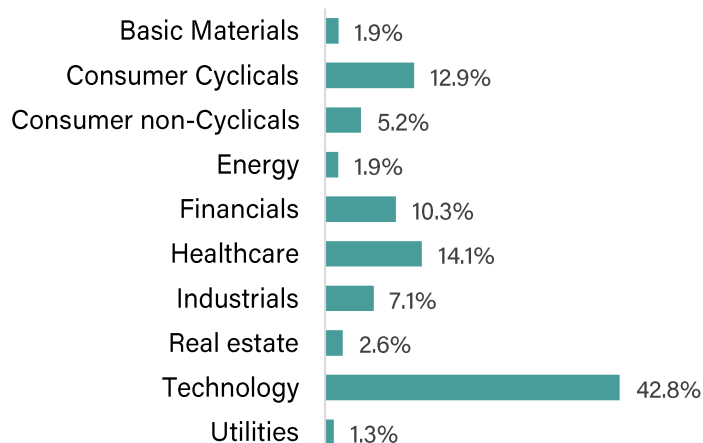


Water Footprint measured in cubic metres as of 29-Jan-2021. Source: Moorgate Benchmarks, TSC, S&P Global, Refinitiv

## Top 10 Constituents

| Name                  | Index Weight(%) |
|-----------------------|-----------------|
| APPLE INC             | 8.24            |
| MICROSOFT             | 7.83            |
| AMAZON COM INC        | 3.68            |
| FACEBOOK CLASS A INC  | 2.41            |
| ALPHABET INC CLASS C  | 2.13            |
| ALPHABET INC CLASS A  | 2.01            |
| TESLA INC             | 1.74            |
| UNITEDHEALTH GROUP IN | 1.55            |
| JPMORGAN CHASE & CO   | 1.51            |
| JOHNSON & JOHNSON     | 1.50            |

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



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

Data definitions available from [info@moorgatebenchmarks.com](mailto: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](http://www.moorgatebenchmarks.com).

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