

TSC US Water Security Net Return Index

FACTSHEET

30-July-2021

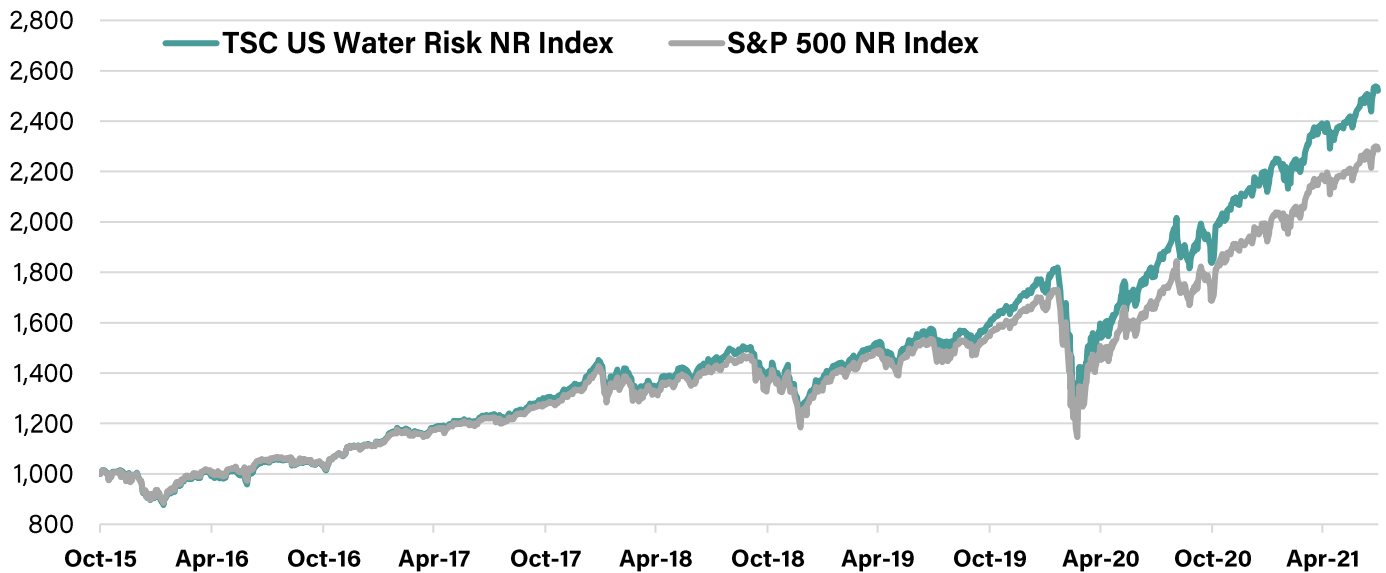
Thomas
Schumann
Capital®

Description

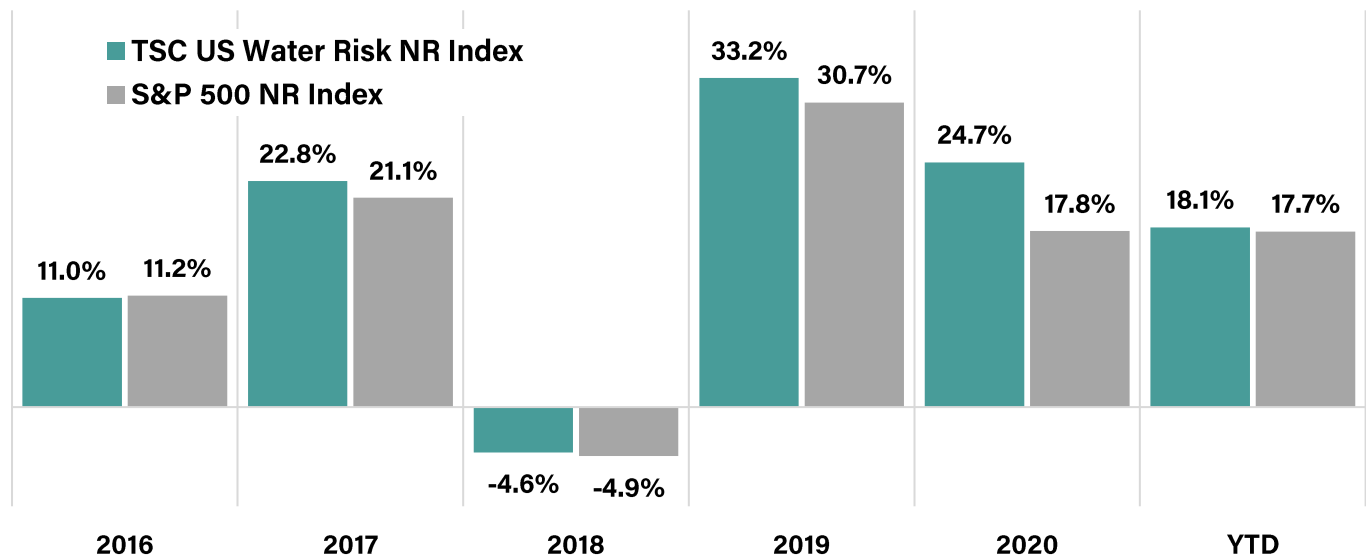
TSC Water Security Indices are constructed using Thomas Schumann Capital's proprietary water risk metrics. The TSC US Water Risk NR Index measures the net total return of a quarterly rebalanced, diversified portfolio of large cap shares from the USA. Constituent weights are determined proportionately 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	545

Performance¹



Annual Returns¹



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.

TSC US Water Security Net Return Index

FACTSHEET

30-July-2021

Thomas
Schumann
Capital®

Risk and Return Statistics¹

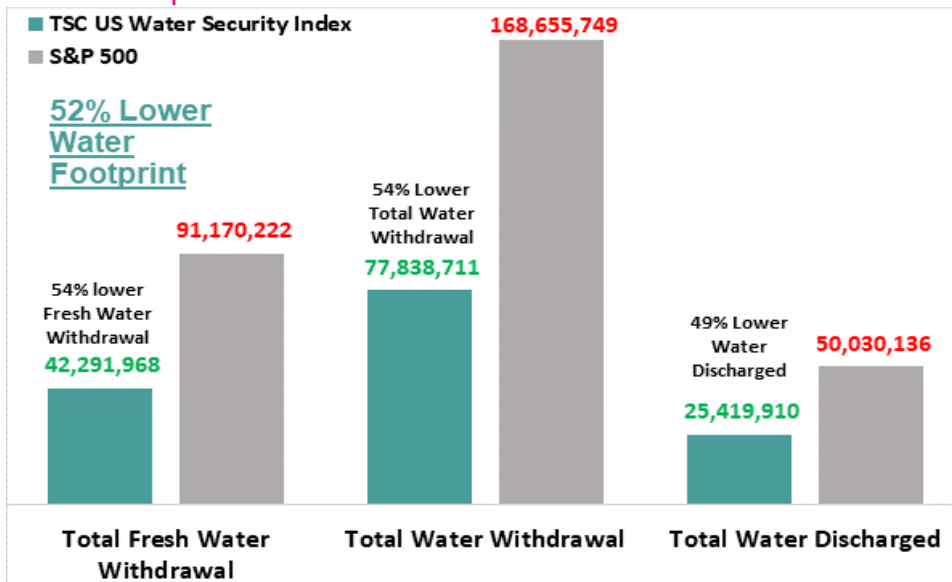
Index	Return (%)					Annualised Return (%)		Annualised Volatility ² (%)		
	1m	3m	6m	Ytd	1y	3y	5y	1y	3y	5y
TSC US Water Security NR Index	2.68	6.27	18.97	18.12	38.47	20.70	19.10	15.81	23.70	19.65
S&P 500 NR Index	2.35	5.4	18.93	17.70	35.93	17.50	16.66	15.04	23.08	19.07
Excess Return	0.33	0.89	0.04	0.43	2.54	3.20	2.45	0.77	0.63	0.58

¹The 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.

²Volatility 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	99.68%	-33.30%	23-Mar-2020	98	1.25	27.02

Water Footprint

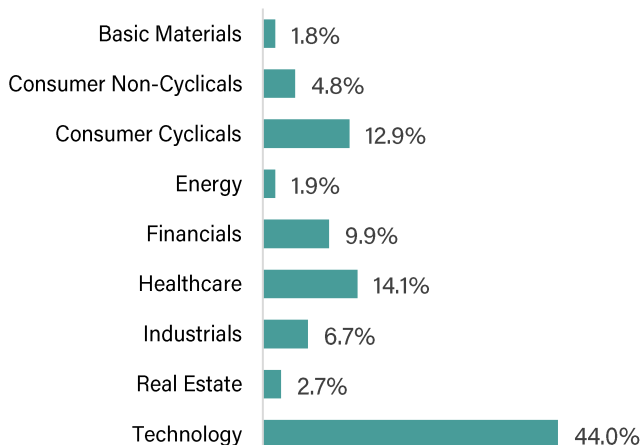


Water Footprint measured in cubic metres as of 31-May-2021. Source: Moorgate Benchmarks, TSC, S&P Global, Refinitiv

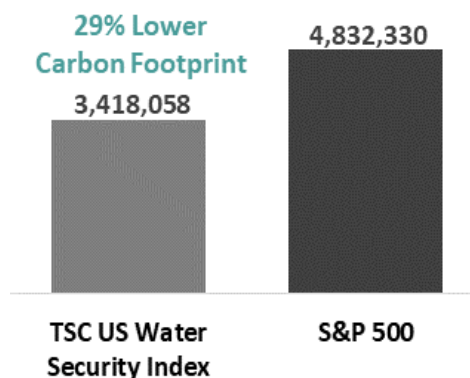
Top 10 Constituents

Name	Index Weight(%)
APPLE INC	8.54
MICROSOFT CORP	7.02
AMAZON COM INC	3.34
FACEBOOK CLASS A INC	2.47
ALPHABET INC CLASS C	2.39
ALPHABET INC CLASS A	2.36
TESLA INC	1.61
UNITEDHEALTH GROUP IN	1.50
JOHNSON & JOHNSON	1.49
VISA INC	1.46

Sector³ Breakdown



Carbon Footprint



Carbon Footprint measured in CO₂ emissions (tonnes) as of 31-May-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

TSC US Water Security Net Return Index

FACTSHEET

30-July-2021

Thomas
Schumann
Capital®

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.

Disclaimer

The information contained herein (the "Information") may not be reproduced or disseminated in whole or in part without prior written permission from Moorgate Benchmarks. The information may not be used to verify or correct other data, to create indexes, risk models, or analytics, or in connection with issuing, offering, sponsoring, managing or marketing any securities, portfolios, financial products or other investment vehicles. Historical data and analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the Information is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. The Information is provided "as is" and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information.