

# FACTSHEET - AS OF 26-Apr-2024

## Timber Finance Carbon Capture & Storage Index GTR

### DESCRIPTION

The Timber Finance Carbon Capture & Storage Index aims to represent companies which have direct or indirect exposure to the production of long-term durable wood products. Durable wood products have the potential to store CO<sub>2</sub> for a century or more in the construction sector. Through participation in the value chain of durable wood products, these companies contribute to the long-term capture and storage of CO<sub>2</sub> in the built environment. Timber Carbon Capture and Storage (TCCS) has a positive climate impact through the removal of Carbon Dioxide from the Atmosphere (CDR).

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOECJ3 / SLOECJ	Base Value / Base Date	1000 Points / 31.03.2016
Bloomberg / Reuters	/ .TFICST	Last Price	2630.27
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Gross Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 31.03.2016
Index Members	22		

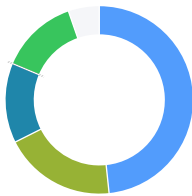
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USD	30D	90D	1Y	3Y	YTD	Since Inception
Performance	-6.02%	-0.21%	5.75%	-15.08%	-5.90%	163.03%
Performance (p.a.)			5.74%	-5.30%		12.73%
Volatility (p.a.)	16.95%	16.49%	19.41%	21.51%	16.11%	21.66%
High	2798.81	2798.81	2830.81	3187.72	2798.81	3187.72
Low	2539.54	2539.54	2189.73	2117.23	2539.54	908.09
Sharpe Ratio*	-3.44	-0.37	0.02	-0.49	-1.39	0.34
Max. Drawdown	-9.26%	-9.26%	-22.65%	-33.58%	-9.26%	-46.12%
VaR 95 \ 99			-30.1% \ -45.4%	-35.7% \ -51.3%		-33.6% \ -53.3%
CVaR 95 \ 99			-39.8% \ -47.0%	-45.8% \ -59.7%		-50.9% \ -87.1%

\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

### COMPOSITION BY CURRENCIES

- USD 48.3%
- EUR 19.3%
- CAD 13.7%
- SEK 13.4%
- Others 5.3%



### COMPOSITION BY COUNTRIES

- US 48.3%
- CA 13.7%
- SE 13.4%
- FI 8.8%
- Others 15.8%



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