

FACTSHEET - AS OF 07-Apr-2026

Timber Finance Carbon Capture & Storage Index NTR

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 CO₂ 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 CO₂ 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 | DE000SLOECH7 / SLOECH | Base Value / Base Date | 1000 Points / 31.03.2016 |
| Bloomberg / Reuters | TFICCSN Index / .TFICCSN | Last Price | 1888.72 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net 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 | 26 | | |

| USD | 30D | 90D | 1Y | 3Y | YTD | Since Inception |
|--------------------|---------|---------|-----------------|-----------------|---------|-----------------|
| Performance | -4.51% | -2.61% | -5.01% | -19.93% | -1.70% | 88.87% |
| Performance (p.a.) | | | -5.01% | -7.14% | | 6.55% |
| Volatility (p.a.) | 21.62% | 22.81% | 20.19% | 19.46% | 22.15% | 21.28% |
| High | 1964.72 | 2264.34 | 2288.96 | 2647.96 | 2264.34 | 3045.66 |
| Low | 1800.01 | 1800.01 | 1782.15 | 1782.15 | 1800.01 | 903.97 |
| Sharpe Ratio* | -2.16 | -0.61 | -0.43 | -0.55 | -0.45 | 0.14 |
| Max. Drawdown | -9.00% | -20.51% | -22.14% | -32.70% | -20.51% | -46.94% |
| VaR 95 \ 99 | | | -30.5% \ -38.0% | -30.7% \ -45.4% | | -32.9% \ -52.5% |
| CVaR 95 \ 99 | | | -35.8% \ -46.4% | -38.7% \ -51.5% | | -48.6% \ -80.9% |

* 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 39.2%
- CAD 23.3%
- EUR 18.7%
- SEK 11.7%
- Others 7.1%



COMPOSITION BY COUNTRIES

- US 39.2%
- CA 23.3%
- SE 11.7%
- FI 9.4%
- Others 16.4%



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