

FACTSHEET - AS OF 22-Feb-2024

Börse Online Agrar und Nahrung Index

DESCRIPTION

Food is indispensable. As a result, the industry is proving to be stable and is less dependent on economic development than many other sectors. After all, consumers need to eat and drink even in times of recession. That's why stocks in the agricultural and food sectors usually fluctuate less than the market as a whole. And because the demand for food is increasing due to the constantly growing world population alone, the industry remains in growth mode. The "Börse Online Agrar und Nahrung Index", designed by Euro and BÖRSE ONLINE, focuses broadly on this area. This is a diversified, global investment approach. The portfolio consists of companies that move around the food value chain – from cultivation to the finished product. Accordingly, the range extends from seeds (KWS Saat) and fertilizers (Nutrien, OCI) to agricultural machinery (Deere, Agco) and irrigation systems (Lindsay) to the production of consumer products (such as Nestlé and Unilever). In the case of food, on the other hand, the range extends from additives (DSM) and spices (McCormick) to frozen food (Conagra). In total, the index comprises 20 stocks that are equally weighted at the beginning and each account for five percent of the portfolio. Once a year, the index is realigned (rebalancing), dividends are reinvested.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOGBQ5 / SLOGBQ	Base Value / Base Date	100 Points / 27.05.2022
Bloomberg / Reuters	BONLAGRN Index/ .BONLAGRN	Last Price	85.51
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return AR	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 27.05.2022
Index Members	21		

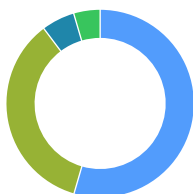
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.07%	2.03%	-2.12%	-11.20%	-1.59%	-14.49%
Performance (p.a.)						-8.60%
Volatility (p.a.)	11.15%	10.30%	11.42%	12.00%	9.72%	13.23%
High	87.40	87.40	89.80	96.99	87.40	107.33
Low	85.24	82.63	81.42	81.42	84.39	81.42
Sharpe Ratio*	-0.43	0.44	-0.71	-1.27	-1.44	-0.95
Max. Drawdown	-2.30%	-3.08%	-9.33%	-16.05%	-3.08%	-24.14%
VaR 95 \ 99				-19.9% \ -31.0%		-22.7% \ -33.6%
CVaR 95 \ 99				-26.4% \ -33.3%		-30.5% \ -38.8%

* 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 54.5%
- EUR 35.2%
- NOK 5.7%
- CHF 4.6%



COMPOSITION BY COUNTRIES

- US 44.0%
- CH 9.6%
- DE 8.3%
- NL 6.3%
- Others 31.8%



TOP COMPONENTS AS OF 22-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
OCI NV	OCI NA Equity	NL	EUR	6.27%
WEYERHAEUSER CO	WY UN Equity	US	USD	6.02%
ANHEUSER BUSCH INBEV SA NV	ABI BB Equity	BE	EUR	5.97%
MOWI ASA	MOWI NO Equity	NO	NOK	5.71%
INTL FLAVORS & FRAGRANCES	IFF UN Equity	US	USD	5.29%
BUNGE LTD	BG UN Equity	BM	USD	5.28%
NUTRIEN LTD	NTR UN Equity	CA	USD	5.17%
DEERE & CO	DE UN Equity	US	USD	5.16%
LINDSAY CORP	LNN UN Equity	US	USD	5.15%
UNILEVER PLC	UNA NA Equity	GB	EUR	5.12%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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