

FACTSHEET - AS OF 13-May-2022

Lapis (BMR) Global Developed Market 100 PR Index

DESCRIPTION

The Lapis (BMR) Global Developed Market 100 PR Index is composed of the largest 100 companies according to the market capitalization in the developed market. The Index is rebalanced on a quarterly basis (end of March, June, September, December).

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOEAW0 / SLOEAW	Base Value / Base Date	100 Points / 02.01.2012
Bloomberg / Reuters	LAPBMDMP Index/ .LAPBMDMP	Last Price	223.05
Index Calculator	Solactive AG	Dividends	Not included
Index Type	PR	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 02.01.2012
Index Members	102		

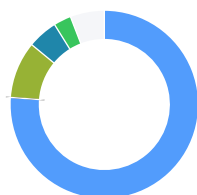
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-8.53%	-10.42%	-15.48%	-7.08%	-16.09%	123.05%
Performance (p.a.)						8.05%
Volatility (p.a.)	22.92%	21.13%	18.34%	14.70%	19.52%	14.54%
High	244.26	252.31	266.78	266.78	266.78	266.78
Low	218.74	218.74	218.74	218.74	218.74	96.86
Sharpe Ratio*	-2.92	-1.74	-1.62	-0.54	-2.00	0.50
Max. Drawdown	-10.45%	-13.31%	-18.01%	-18.01%	-18.01%	-31.61%
VaR 95 \ 99				-28.8% \ -40.2%		-22.7% \ -40.5%
CVaR 95 \ 99				-35.7% \ -44.4%		-35.9% \ -63.7%

* 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).

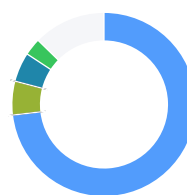
COMPOSITION BY CURRENCIES

- USD 76.2%
- EUR 9.8%
- GBP 5.2%
- CHF 3.0%
- Others 5.9%



COMPOSITION BY COUNTRIES

- US 73.2%
- FR 5.9%
- GB 5.2%
- IE 3.0%
- Others 12.7%



TOP COMPONENTS AS OF 13-May-2022

Company	Ticker	Country	Currency	Index Weight (%)
PHILIP MORRIS INTERNATIONAL	PM UN Equity	US	USD	1.23%
MERCK & CO. INC.	MRK UN Equity	US	USD	1.22%
EXXON MOBIL CORP	XOM UN Equity	US	USD	1.19%
COCA-COLA CO/THE	KO UN Equity	US	USD	1.18%
BRISTOL-MYERS SQUIBB CO	BMJ UN Equity	US	USD	1.15%
PEPSICO INC	PEP UN Equity	US	USD	1.15%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	1.15%
CHEVRON CORP	CVX UN Equity	US	USD	1.14%
CONOCOPHILLIPS	COP UN Equity	US	USD	1.14%
INTERNATIONAL BUSINESS MACHINES CORP	IBM UN Equity	US	USD	1.14%

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