

FACTSHEET - AS OF 15-Jan-2025

PWM Finanzwerte Index

DESCRIPTION

The PWM Finanzwerteindex includes 15 companies from the financial sector. It is calculated in EUR as a total return index.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA0PM6 / SLA0PM	Base Value / Base Date	100 Points / 09.03.2011
Bloomberg / Reuters	PWMFWI Index / .PWMFWI	Last Price	363.14
Index Calculator	Solactive AG	Dividends	Reinvested (Total Return Index)
Index Type	Industry / Sector	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	EUR	History	Available daily back to 09.03.2011
Index Members	14		

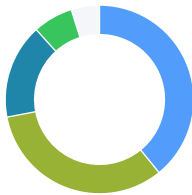
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.63%	7.37%	18.97%	37.75%	3.59%	266.51%
Performance (p.a.)						9.83%
Volatility (p.a.)	11.25%	14.59%	15.59%	13.41%	13.39%	21.13%
High	363.14	363.14	363.14	363.14	363.14	363.14
Low	343.80	330.69	284.57	264.10	350.55	58.33
Sharpe Ratio*	4.57	2.09	2.52	2.64	9.95	0.33
Max. Drawdown	-1.89%	-3.01%	-8.45%	-8.75%	-1.33%	-41.13%
VaR 95 \ 99				-21.2% \ -33.6%		-31.9% \ -60.8%
CVaR 95 \ 99				-31.0% \ -51.5%		-51.6% \ -88.1%

* 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 39.1%
- EUR 32.9%
- CHF 16.3%
- HKD 6.9%
- Others 4.9%



COMPOSITION BY COUNTRIES

- US 39.1%
- CH 16.3%
- FR 12.2%
- DE 9.7%
- Others 22.7%



TOP COMPONENTS AS OF 15-Jan-2025

Company	Ticker	Country	Currency	Index Weight (%)
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	17.60%
MORGAN STANLEY	MS UN Equity	US	USD	14.00%
ZURICH INSURANCE GROUP AG	ZURN SE Equity	CH	CHF	9.85%
ALLIANZ SE	ALV GY Equity	DE	EUR	8.63%
WELLS FARGO & CO	WFC UN Equity	US	USD	7.52%
AXA SA	CS FP Equity	FR	EUR	7.09%
AIA GROUP LTD	1299 HK Equity	HK	HKD	6.87%
UBS GROUP AG	UBSG SE Equity	CH	CHF	6.43%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	5.97%
ING GROEP NV	INGA NA Equity	NL	EUR	5.02%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	4.85%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	3.42%
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	1.69%
DEUTSCHE BANK AG	DBK GY Equity	DE	EUR	1.07%

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