

# FACTSHEET - AS OF 15-Jan-2021

## 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	193.71
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	15		

## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	8.44%	30.51%	22.20%	-4.71%	6.59%	95.51%
Performance (p.a.)	-	-	-	-	-	7.04%
Volatility (p.a.)	15.21%	25.51%	23.46%	37.80%	16.19%	22.92%
High	194.38	194.38	194.38	212.11	194.38	212.11
Low	175.75	141.20	141.20	125.25	181.73	58.33
Sharpe Ratio	11.09	7.65	2.16	-0.11	23.09	0.33
Max. Drawdown	-1.62%	-5.78%	-11.86%	-40.95%	-0.55%	-41.13%
VaR 95 \ 99				-57.9% \ -169.9%		-35.0% \ -64.3%
CVaR 95 \ 99				-99.9% \ -189.4%		-56.3% \ -97.8%

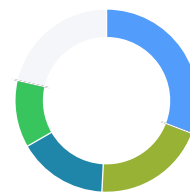
### Composition by Currencies

- USD 30.8%
- EUR 30.0%
- HKD 20.0%
- CHF 15.9%
- Others 3.4%



### Composition by Countries

- US 30.8%
- HK 20.0%
- CH 15.9%
- FR 11.9%
- Others 21.4%



## TOP COMPONENTS AS OF 15-Jan-2021

Company	Ticker	Country	Currency	Index Weight (%)
AIA GROUP LTD	1299 HK Equity	HK	HKD	19.98%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	14.33%
MORGAN STANLEY	MS UN Equity	US	USD	11.75%
ZURICH INSURANCE GROUP AG	ZURN SE Equity	CH	CHF	9.79%
ALLIANZ SE	ALV GY Equity	DE	EUR	9.37%
AXA SA	CS FP Equity	FR	EUR	6.42%
WELLS FARGO & CO	WFC UN Equity	US	USD	4.75%
UBS GROUP AG	UBSG SE Equity	CH	CHF	4.25%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	4.07%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	3.81%
ING GROEP NV	INGA NA Equity	NL	EUR	3.64%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	3.37%
CREDIT SUISSE GROUP AG	CSGN SE Equity	CH	CHF	1.83%
SOCIETE GENERALE SA CLASS A	GLE FP Equity	FR	EUR	1.65%
DEUTSCHE BANK AG	DBK GY Equity	DE	EUR	1.00%

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