

# FACTSHEET - AS OF 23-Mar-2023

## Solactive Remote Work Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOAZ11 / SLOAZ1	Base Value / Base Date	1000 Points / 07.03.2008
Bloomberg / Reuters	SLOAZ1 Index / .SOLWFHT	Last Price	2715.53
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	09:00am to 10:30pm (CET), every 60 seconds
Index Currency	USD	History	Available daily back to 07.03.2008
Index Members	40		

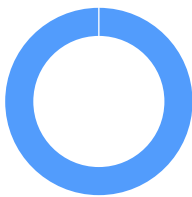
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.52%	8.88%	1.53%	-33.72%	7.30%	171.55%
Performance (p.a.)						12.92%
Volatility (p.a.)	28.03%	29.48%	35.28%	37.27%	29.55%	25.84%
High	2865.84	3008.55	3008.55	4217.99	3008.55	4929.33
Low	2630.51	2451.69	2412.82	2412.82	2495.42	898.22
Sharpe Ratio*	-1.12	1.24	-0.04	-1.04	1.08	0.32
Max. Drawdown	-8.21%	-12.57%	-14.73%	-42.80%	-12.57%	-51.05%
VaR 95 \ 99				-62.5% \ -85.8%		-45.0% \ -70.3%
CVaR 95 \ 99				-75.4% \ -98.1%		-63.4% \ -95.4%

\* 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).

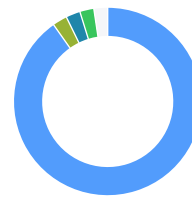
## COMPOSITION BY CURRENCIES

• USD 100.0%



## COMPOSITION BY COUNTRIES

• US 90.2%  
• IL 2.5%  
• MX 2.5%  
• KY 2.4%  
• Others 2.4%



## TOP COMPONENTS AS OF 23-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
OKTA INC	OKTA UW Equity	US	USD	2.96%
META PLATFORMS INC	META UW Equity	US	USD	2.95%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.93%
ADOBE INC	ADBE UW Equity	US	USD	2.86%
MICROSOFT CORP	MSFT UW Equity	US	USD	2.83%
SALESFORCE INC	CRM UN Equity	US	USD	2.81%
CROWDSTRIKE HOLDINGS INC	CRWD UW Equity	US	USD	2.81%
SMARTSHEET INC	SMAR UN Equity	US	USD	2.76%
FORTINET INC	FTNT UW Equity	US	USD	2.71%
VMWARE INC-CLASS A	VMW UN Equity	US	USD	2.71%
BROADCOM INC	AVGO UW Equity	US	USD	2.70%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.69%
PALO ALTO NETWORKS INC	PANW UW Equity	US	USD	2.60%

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Company	Ticker	Country	Currency	Index Weight (%)
CISCO SYSTEMS INC	CSCO UW Equity	US	USD	2.58%
SERVICENOW INC	NOW UN Equity	US	USD	2.58%
WORKDAY INC	WDAY UW Equity	US	USD	2.56%
ORACLE CORP	ORCL UN Equity	US	USD	2.55%
CYBERARK SOFTWARE	CYBR UW Equity	IL	USD	2.53%
CLOUDFLARE INC - CLASS A	NET UN Equity	US	USD	2.49%
ZOOM VIDEO COMMUNICATIONS INC	ZM UW Equity	US	USD	2.49%
SPRINKLR INC-A	CXM UN Equity	US	USD	2.49%
PROGRESS SOFTWARE CORP	PRGS UW Equity	US	USD	2.48%
AMERICA MOVIL SAB DE CV - L SERIES ADR	AMX UN Equity	MX	USD	2.47%
SENTINELONE INC	S UN Equity	US	USD	2.47%
PEGASYSTEMS INC	PEGA UW Equity	US	USD	2.45%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	2.45%
DOCUSIGN INC	DOCU UW Equity	US	USD	2.43%
VERINT SYSTEMS INC	VRNT UW Equity	US	USD	2.42%
INTERNATIONAL BUSINESS MACHINES CORP	IBM UN Equity	US	USD	2.41%
ALIBABA GROUP HOLDING-SP ADR	BABA UN Equity	KY	USD	2.41%
NETAPP INC	NTAP UW Equity	US	USD	2.39%
TWILIO INC	TWLO UN Equity	US	USD	2.38%
ATLASSIAN CORPORATION PLC	TEAM UW Equity	GB	USD	2.37%
MARVELL TECHNOLOGY INC	MRVL UW Equity	US	USD	2.34%
ZSCALER INC	ZS UW Equity	US	USD	2.20%
RINGCENTRAL INC	RNG UN Equity	US	USD	2.07%
EXELA TECHNOLOGIES INC	XELA UR Equity	US	USD	2.01%
RACKSPACE TECHNOLOGY INC	RXT UW Equity	US	USD	1.93%
BOX INC	BOX UN Equity	US	USD	1.89%
ALTICE USA INC- A	ATUS UN Equity	US	USD	1.84%

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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](mailto:indexing@solactive.com)

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