

FACTSHEET - AS OF 10-Apr-2024

Solactive Roundhill Meme Stock Index NTR

DESCRIPTION

Representation of 25 US listed securities with a high meme score and high short interest percentage

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOEUU2 / SLOEUU	Base Value / Base Date	1000 Points / 26.11.2021
Bloomberg / Reuters	/ .MEMEN	Last Price	403.42
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	NTR	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 26.11.2021
Index Members	25		

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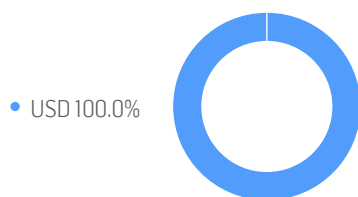
Solactive Roundhill Meme Stock Index NTR

STATISTICS

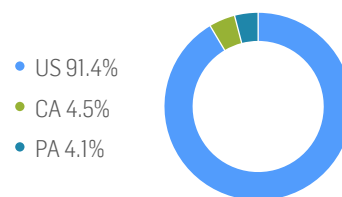
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-7.47%	4.49%	28.01%	18.41%	-6.73%	-52.59%
Performance (p.a.)						-27.00%
Volatility (p.a.)	31.61%	37.60%	38.57%	37.12%	38.48%	49.68%
High	451.34	451.34	458.15	458.15	451.34	850.83
Low	403.42	343.36	295.19	295.19	343.36	254.18
Sharpe Ratio*	-2.10	0.38	1.55	0.36	-0.71	-0.65
Max. Drawdown	-10.62%	-11.07%	-25.06%	-33.58%	-20.62%	-70.13%
VaR 95 \ 99				-58.1% \ -75.3%		-81.2% \ -113.5%
CVaR 95 \ 99				-68.7% \ -78.6%		-104.4% \ -145.0%

* 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



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 10-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
BLACKBERRY LTD	BB UN Equity	CA	USD	4.50%
MICROSTRATEGY INC-CL A	MSTR UW Equity	US	USD	4.46%
PALO ALTO NETWORKS INC	PANW UW Equity	US	USD	4.28%
COINBASE GLOBAL INC -CLASS A	COIN UW Equity	US	USD	4.27%
TESLA INC	TSLA UW Equity	US	USD	4.27%
SOFI TECHNOLOGIES INC	SOFI UW Equity	US	USD	4.19%
SEMTECH CORP	SMTC UW Equity	US	USD	4.18%
RIVIAN AUTOMOTIVE INC	RIVN UW Equity	US	USD	4.17%
HIMS & HERS HEALTH INC	HIMS UN Equity	US	USD	4.11%
ROBINHOOD MARKETS INC - A	HOOD UW Equity	US	USD	4.08%

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The index is launched on 26-Nov-2021. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

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