

FACTSHEET - AS OF 06-Apr-2026

Solactive Indiggo ReturnOnLeadership® US Large Cap Index NTR

DESCRIPTION

The Index tracks the top 50 U.S. large-cap companies ranked by corporate leadership performance, as assessed by Indiggo.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOS5M1 / SLOS5M	Base Value / Base Date	1000 Points / 30.06.2020
Bloomberg / Reuters	SIROLU5N Index/ .SIROLU5N	Last Price	2553.14
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 30.06.2020
Index Members	50		

STATISTICS

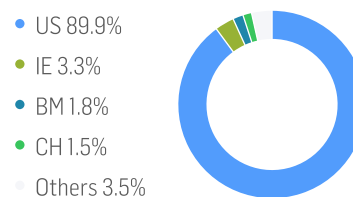
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.49%	-4.41%	-0.62%	24.23%	-2.10%	155.31%
Performance (p.a.)						17.65%
Volatility (p.a.)	20.22%	15.66%	14.36%	13.76%	15.52%	18.13%
High	2637.66	2700.48	2700.48	2700.48	2700.48	2700.48
Low	2457.84	2457.84	2457.84	1994.83	2457.84	997.50
Sharpe Ratio*	-1.49	-1.30	-0.34	1.52	-0.74	0.77
Max. Drawdown	-6.82%	-8.99%	-8.99%	-8.99%	-8.99%	-25.07%
VaR 95 \ 99				-23.6% \ -31.6%		-27.6% \ -50.9%
CVaR 95 \ 99				-29.0% \ -40.1%		-41.4% \ -64.0%

* 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 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
MOTOROLA SOLUTIONS INC	MSI UN Equity	US	USD	4.82%
DELTA AIR LINES	DAL UN Equity	US	USD	4.25%
CADENCE DESIGN SYSTEMS INC	CDNS UW Equity	US	USD	3.95%
CHENIERE ENERGY INC	LNG UN Equity	US	USD	3.90%
UNITED AIRLINES HOLDINGS INC	UAL UW Equity	US	USD	3.81%
S&P GLOBAL INC	SPGI UN Equity	US	USD	3.68%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.27%
MERCADOLIBRE INC	MELI UW Equity	US	USD	3.26%
STEEL DYNAMICS INC	STLD UW Equity	US	USD	2.71%
ARISTA NETWORKS INC	ANET UN Equity	US	USD	2.70%

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