

## FACTSHEET - AS OF 07-Apr-2026

# Solactive Indiggo ReturnOnLeadership® US Large Cap Index TR

### 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	DE000SLOSYN9 / SLOSYN	Base Value / Base Date	1000 Points / 30.06.2020
Bloomberg / Reuters	/ .SIROLU5T	Last Price	2602.01
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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

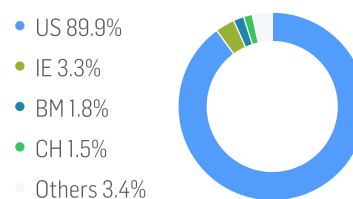
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.40%	-3.79%	0.35%	24.64%	-1.99%	160.20%
Performance (p.a.)						18.03%
Volatility (p.a.)	19.74%	15.49%	14.36%	13.69%	15.41%	18.13%
High	2685.88	2749.44	2749.44	2749.44	2749.44	2749.44
Low	2503.26	2503.26	2503.26	2026.33	2503.26	997.53
Sharpe Ratio*	-1.48	-1.17	-0.21	1.56	-0.71	0.79
Max. Drawdown	-6.80%	-8.95%	-8.95%	-8.95%	-8.95%	-24.82%
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 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
MOTOROLA SOLUTIONS INC	MSI UN Equity	US	USD	4.83%
DELTA AIR LINES	DAL UN Equity	US	USD	4.18%
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	3.74%
S&P GLOBAL INC	SPGI UN Equity	US	USD	3.65%
MERCADOLIBRE INC	MELI UW Equity	US	USD	3.32%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.26%
ARISTA NETWORKS INC	ANET UN Equity	US	USD	2.85%
STEEL DYNAMICS INC	STLD UW Equity	US	USD	2.72%

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