

Press Release

Solactive and Indigo Introduce First Systematic Leadership Index to Translate Corporate Leadership into Investment Strategy

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FRANKFURT AM MAIN – Solactive is pleased to announce its first collaboration with Indigo, LLC (Indigo), resulting in the launch of the Solactive Indigo ReturnOnLeadership® US Large Cap Index. The new index systematically translates corporate leadership into a rules-based equity benchmark designed to serve as the basis for investment products, marking a new chapter in the evolution of thematic and factor-based investing.

As investors increasingly look beyond traditional financial metrics, leadership quality has emerged as a key factor used to assess organizational alignment, value creation, and execution capability. The index provides differentiated exposure to companies demonstrating these leadership characteristics, representing an alternative thematic approach within the U.S. equity universe.

“Our collaboration with Indigo brings a new level of transparency and structure to the concept of leadership, transforming it into a measurable factor that can inform the design of long-term investment strategies.” commented, Steffen Scheuble, Chief Executive Officer at Solactive. *“This partnership also underscores Solactive’s ongoing commitment to delivering innovative indexing solutions that respond to the evolving needs of our clients and the broader investment landscape.”*

Indigo, a veteran in the leadership industry, is an AI-driven corporate leadership analytics firm that leverages an objective, proprietary framework to quantify key leadership signals. Its ReturnOnLeadership® (ROL®) score evaluates companies across four core dimensions—connection to purpose, strategic clarity, leadership alignment, and focused action—drawing from both structured and unstructured data to deliver measurable insights into leadership quality.

“We are excited to collaborate with Solactive to provide investors with a way to invest in the eternal factor of leadership”, said Janeen Gelbart, CEO at Indigo. *“Today, leadership is more critical than ever, as evidenced by the strong outcomes the ReturnOnLeadership® index generates”.*

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Wedbush Fund Advisers, LLC has filed a registration statement for the first ETF tracking the Solactive Indigo ReturnOnLeadership® US Large Cap Index, underscoring investor interest in this innovative strategy rooted in corporate leadership performance.

The **Solactive Indigo ReturnOnLeadership® US Large Cap Index** comprises top 50 constituents from the Solactive GBS United States 500 Index with the highest ROL® scores, provided by Indigo. Constituents are weighted by ROL® scores rather than market capitalization, emphasizing leadership performance. The index is reviewed and rebalanced quarterly to reflect the most up-to-date leadership assessments and maintain alignment with its rules-based methodology.

For more information, please visit:

<http://www.solactive.com>

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Note to editors

About Solactive

Solactive is a leading provider of indexing, benchmarking, and calculation solutions for the global investment and trading community. Headquartered in Frankfurt and, with offices in Hong Kong, Toronto, Berlin, Dresden, and Amsterdam, we innovate and disrupt the status quo as the partner of choice for our clients.

The unique blend of our 350 staff's expertise in data, data science, financial markets, and technology enables our clients' continued success through the delivery of a superior experience, unique customization capabilities, and the best value for money available in the industry. With more than 30,000 indices calculated daily, we offer a full suite of solutions, including market-leading ESG and thematic indices.

As at January 2024, Solactive served approximately 500 clients across the world, with approximately US\$300 billion invested in products linked to our indices. Solactive is registered with ESMA as a benchmark administrator and is supervised by the BaFin.

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