

# FACTSHEET - AS OF 05-Feb-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          | DE000SLOSYM1 / SLOSYM | Base Value / Base Date | 1000 Points / 30.06.2020                 |
| Bloomberg / Reuters | / .SIROLU5N           | Last Price             | 2604.57                                  |
| 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                    |                        |                                          |

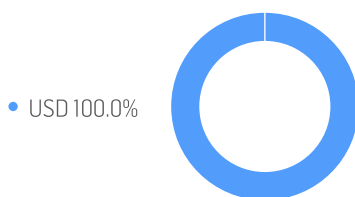
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## STATISTICS

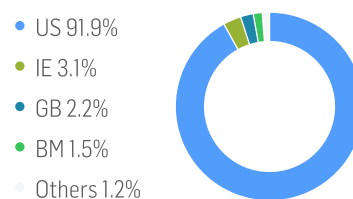
| USD                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | -2.49%  | 1.47%   | 5.03%   | 13.72%          | -0.13%  | 160.46%         |
| Performance (p.a.) |         |         |         |                 |         | 18.64%          |
| Volatility (p.a.)  | 11.18%  | 11.86%  | 11.72%  | 18.27%          | 11.35%  | 18.15%          |
| High               | 2678.18 | 2678.18 | 2678.18 | 2678.18         | 2678.18 | 2678.18         |
| Low                | 2604.57 | 2502.17 | 2481.14 | 1919.85         | 2604.57 | 997.50          |
| Sharpe Ratio*      | -2.69   | 0.20    | 0.58    | 0.56            | -0.44   | 0.82            |
| Max. Drawdown      | -2.75%  | -4.37%  | -4.37%  | -16.76%         | -2.75%  | -25.07%         |
| VaR 95 \ 99        |         |         |         | -23.8% \ -48.4% |         | -27.6% \ -50.9% |
| CVaR 95 \ 99       |         |         |         | -42.8% \ -90.2% |         | -41.7% \ -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 05-Feb-2026

| Company                   | Ticker         | Country | Currency | Index Weight (%) |
|---------------------------|----------------|---------|----------|------------------|
| GE AEROSPACE              | GE UN Equity   | US      | USD      | 4.58%            |
| MOTOROLA SOLUTIONS INC    | MSI UN Equity  | US      | USD      | 4.09%            |
| WESTERN DIGITAL CORP      | WDC UW Equity  | US      | USD      | 3.77%            |
| COCA-COLA CO/THE          | KO UN Equity   | US      | USD      | 3.22%            |
| MERCADOLIBRE INC          | MELI UW Equity | US      | USD      | 3.14%            |
| STEEL DYNAMICS INC        | STLD UW Equity | US      | USD      | 3.11%            |
| EXPAND ENERGY CORPORATION | EXE UW Equity  | US      | USD      | 2.96%            |
| NUCOR CORP                | NUE UN Equity  | US      | USD      | 2.90%            |
| PULTE GROUP INC           | PHM UN Equity  | US      | USD      | 2.84%            |
| VENTAS INC                | VTR UN Equity  | US      | USD      | 2.80%            |

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