



# Giving You The Leadership Edge : Investing in The Best Led Companies

Leadership has long been recognized as a decisive driver of corporate success, shaping strategy, execution, and long-term value creation. Companies with strong leadership tend to navigate uncertainty more effectively, allocate capital more efficiently, and execute consistently through market cycles. The **Solactive Indigo ReturnOnLeadership® U.S. Large Cap Index** translates these qualities into an objective, rules-based index offering investors systematic exposure to leadership excellence.

## Why Leadership Matters

In an environment defined by heightened volatility, rapid technological change, and growing strategic complexity, leadership quality has become increasingly critical. Traditional financial metrics and market-cap-weighted benchmarks capture outcomes but often fail to explain why some companies demonstrate resilience, adaptability, and sustained performance over time.

As investors look beyond conventional measures, qualitative drivers such as strategic clarity, decision-making discipline, and execution capability are emerging as important indicators of long-term success. Leadership is not a transient theme; it is an enduring force that shapes how organizations respond to disruption, manage risk, and convert opportunity into results. **ReturnOnLeadership®** addresses this gap by formalizing leadership strength as an investable factor.

## Quantifying Leadership Performance

The **Solactive Indigo ReturnOnLeadership® U.S. Large Cap Index** utilizes the proprietary **Indigo ReturnOnLeadership® (ROL®)** score, a data-driven framework that measures leadership performance systematically. Leadership is often seen as qualitative, but **ROL®** translates it into observable outcomes. By analyzing a broad set of structured and unstructured public data with advanced AI, the methodology captures the real-world impact of leadership across multiple dimensions.

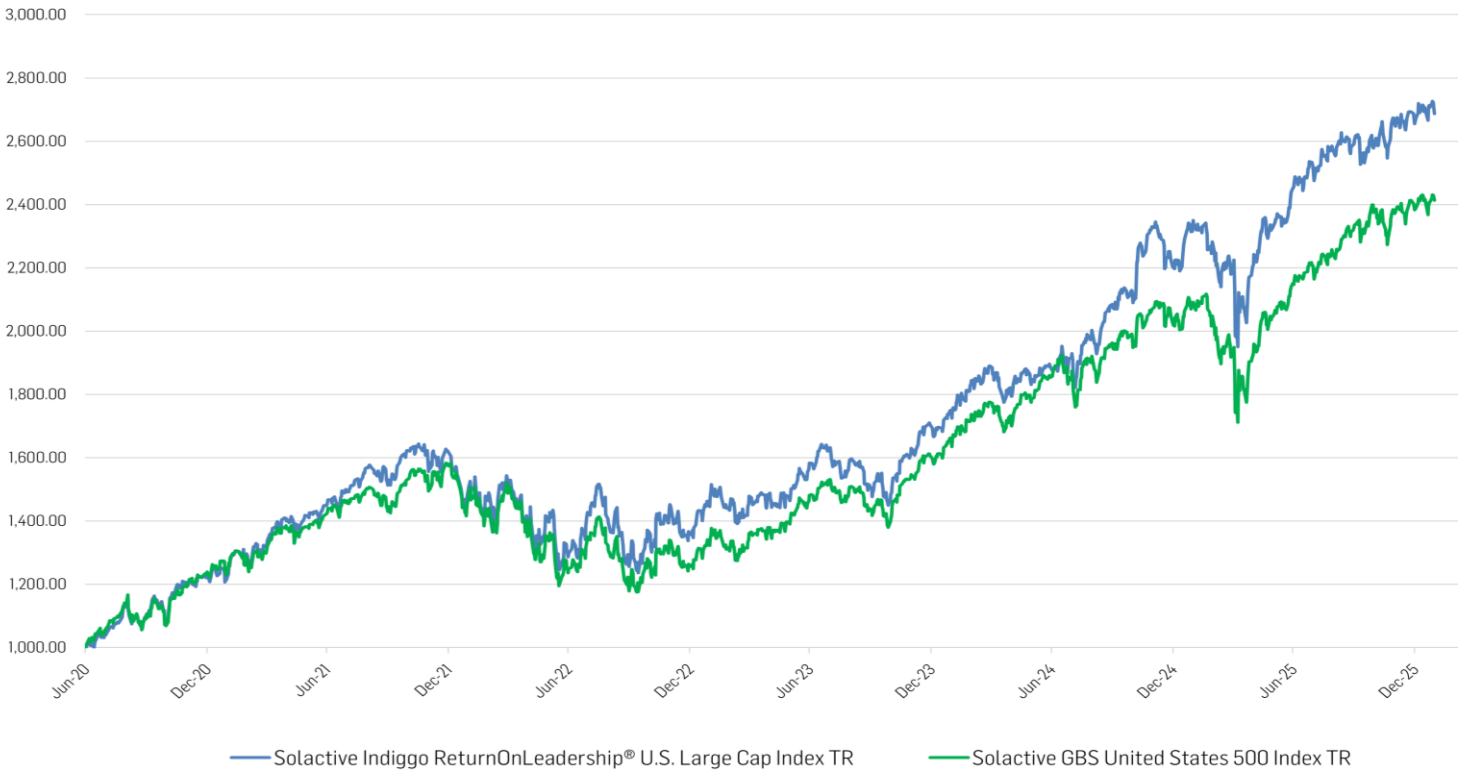
Unlike approaches relying on self-reported values or isolated signals, the **ROL®** score reflects an ongoing, holistic evaluation of leadership expressed through concrete leadership action. This perspective allows assessment across companies, turning an abstract concept into a measurable, comparable, and actionable signal.

When integrated into an objective, rules-based index, the **ROL®** score translates leadership quality into a practical investment lens. The approach shifts emphasis from traditional size-based exposure toward companies demonstrating specific leadership signals including strategic clarity and focused action. For investors, it provides differentiated access to businesses better equipped to navigate uncertainty, respond to change, and support resilient, long-term value creation, making leadership a tangible driver of performance.



# Solactive Indiggo ReturnOnLeadership® U.S. Large Cap Index

## Historical Performance



## Methodology

- **Starting Universe:** Solactive GBS US 500 Index
- Companies are ranked based on their **ReturnOnLeadership®** Composite Score
- **Selection:** Top 50 companies, based on ROL® score are selected as index components
- **Weighting:** Based on ROL® composite score

## Key Statistics

Key Figure	Solactive Indiggo ReturnOnLeadership® U.S. Large Cap Index TR	Solactive GBS United States 500 Index TR
Return (p.a)	19.35%	17.07%
Risk (p.a)	18.17%	17.22%
Sharpe Ratio	1.0645	0.9914
Draw-Down	24.82%	25.76%

## Sample Components



## Disclaimer

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