

MARKET CONSULTATION SOLACTIVE CWM BALANCED STRATEGY INDEX

20 February 2026



Content of the Market Consultation

Solactive AG has decided to conduct a Market Consultation with regard to changing the Index Methodology of the following Indices:

NAME	RIC	ISIN
Solactive CWM Balanced Strategy Index	.SOCWMBAL	DE000SLOKBJ2

Rationale for the Market Consultation

As part of our ongoing review framework and commitment to ensuring that the static baskets remain aligned with the initial scope and the evolving market dynamics and diversification objectives, we have conducted an internal assessment of the current basket composition.

Following this review, we intend to implement a methodology change to add additional instruments into the index's static basket. The inclusion is designed to further strengthen sector representation, geographic diversification, and thematic exposure within the strategy.

The following instruments will be added with the respective weights:

- iShares S&P 500 Financials Sector UCITS ETF USD A (IUFS.L | IE00B4JNQZ49) – 2.00%
- iShares S&P 500 Industrials Sector UCITS ETF (IUIS.L | IE00B4LN9N13) – 2.00%
- Strategy Inc. Class A (MSTR.OQ | US5949724083) – 0.75%
- Amundi MSCI China UCITS ETF Acc (LCCN.L | LU1841731745) – 2.00%

The weights of the current index members will be proportionally scaled down to accommodate these additions.

This update improves sector balance by adding Financials and Industrials exposure, introduces a targeted single-stock exposure to digital assets and increases China exposure.

Proposed Changes to the Index Guideline

The following Methodology changes will be implemented in the following points of the Index Guideline 2.2. SELECTION OF THE INDEX COMPONENTS:

From (old version):



Name	RIC	ISIN	Weight
ISHARES USD TRSRY 1-3Y USD A	IBTA.L	IE00BYXPSP02	13.16868%
VANUSDCORP13YR/d	VDCA.L	IE00BGYWSV06	10.08899%
ISHARES USD HY CORP USD ACC	IHYA.L	IE00BYXYL56	6.37936%
ISHARES US AGG BND USD ACC	IUAA.L	IE00BYXYM63	5.20948%
ISHARES USD TIPS	IDTP.L	IE00B1FZSC47	2.57974%
ISHARES CORP BOND UCITS ETF USD	ISLQDA.L	IE00BYXYJ35	2.57974%
VANUSDEMKTGOVB/d	VDEA.L	IE00BGYWCB81	4.16958%
ISHARES CORE S&P 500 UCITS ETF	CSPX.L	IE00B5BMR087	18.71813%
ISHARES MSCI USA UCITS ETF	CSUS.L	IE00B52SFT06	4.81952%
ISHARES MSCI USA SMALL CAP UCITS ETF	CUSS.L	IE00B3VWM098	5.63944%
ISHARES CORE MSCI JAPAN	SIJPA.L	IE00B4L5YX21	2.62974%
ISHARES S&P HEALTH CARE	IUHC.L	IE00B43HR379	4.64954%
ISHARES S&P 500 INF TECH SECTOR UCITS ETF USD(ACC)	IUIT.L	IE00B3WJKG14	9.71903%
VANFTSEDEVAPACX/d	VAPU.L	IE00BK5BQZ41	2.07979%
VANG FTSE DEX EURA	VERE.L	IE00BK5BQY34	5.46945%
ETF SWISS GOL/d	SGBS.L	JE00B588CD74	2.09979%

To (new version):

Name	RIC	ISIN	Weight
ISHARES USD TRSRY 1-3Y USD A	IBTA.L	IE00BYXPSP02	12.81%
VANUSDCORP13YR/d	VDCA.L	IE00BGYWSV06	9.81%
ISHARES USD HY CORP USD ACC	IHYA.L	IE00BYXYL56	6.20%
ISHARES US AGG BND USD ACC	IUAA.L	IE00BYXYM63	5.07%
ISHARES USD TIPS	IDTP.L	IE00B1FZSC47	2.51%
ISHARES CORP BOND UCITS ETF USD	ISLQDA.L	IE00BYXYJ35	2.51%
VANUSDEMKTGOVB/d	VDEA.L	IE00BGYWCB81	4.05%



ISHARES CORE S&P 500 UCITS ETF	CSPX.L	IE00B5BMR087	18.20%
ISHARES MSCI USA UCITS ETF	CSUS.L	IE00B52SFT06	4.69%
ISHARES MSCI USA SMALL CAP UCITS ETF	CUSS.L	IE00B3VWM098	5.48%
ISHARES CORE MSCI JAPAN	ISIJPA.L	IE00B4L5YX21	2.56%
ISHARES S&P HEALTH CARE	IUHC.L	IE00B43HR379	4.52%
ISHARES S&P 500 INF TECH SECTOR UCITS ETF USD(ACC)	IUIT.L	IE00B3WJKG14	5.45%
VANFTSEDVAPACX/d	VAPU.L	IE00BK5BQZ41	2.02%
VANG FTSE DEX EURA	VERE.L	IE00BK5BQY34	5.32%
ETFS SWISS GOL/d	SGBS.L	JE00B588CD74	2.04%
iShares S&P 500 Financials Sector UCITS ETF USD A	IUFS.L	IE00B4JNQZ49	2.00%
iShares S&P 500 Industrials Sector UCITS ETF	IUIS.L	IE00B4LN9N13	2.00%
STRATEGY INC-CL A	MSTR.OQ	US5949724083	0.75%
Amundi MSCI China UCITS ETF Acc	LCCN.L	LU1841731745	2.00%

Feedback on the proposed changes

If you would like to share your thoughts with Solactive, please use this consultation form and provide us with your personal details and those of your organization.

Name	
Function	
Organization	
Email	
Phone	
Confidentiality (Y/N)	



Solactive is inviting all stakeholders and interested third parties to evaluate the proposed changes to the Methodology for the Solactive ILIM New World Index Series and welcomes any feedback on how this may affect and/or improve their use of Solactive indices.

Consultation Procedure

Stakeholders and third parties who are interested in participating in this Market Consultation, are invited to respond until *2026-03-04*.

[Subject to feedback received on this Market Consultation, the changes mentioned above are intended to become effective on *2026-03-18*.

Please send your feedback via email to marketconsultation@solactive.com, specifying "Market Consultation Solactive ILIM New World Index Series" as the subject of the email, or

via postal mail to: Solactive AG
Platz der Einheit 1
60327 Frankfurt am Main
Germany

Should you have any additional questions regarding the consultative question in particular, please do not hesitate to contact us via above email address.

