

MARKET CONSULTATION SOLACTIVE WEDBUSH ARTIFICIAL INTELLIGENCE INDEX

22 September 2025



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 (the 'Indices'):

NAME	RIC	ISIN
Solactive Wedbush Artificial Intelligence Index PR	.SOLIVESP	DE000SLOQRS6
Solactive Wedbush Artificial Intelligence Index NTR	.SOLIVES	DE000SLOQRT4
Solactive Wedbush Artificial Intelligence Index TR	.SOLIVEST	DE000SLOQRU2

Rationale for the Market Consultation

The index utilizes the publicly available Dan Ives AI 30 research report for constituent selection. Solactive AG proposes to adjust the rebalance methodology of the index by introducing extraordinary rebalances triggered by the publication of the Dan Ives AI 30 report, while quarterly ordinary rebalance events will reweight current index constituents who remain eligible for inclusion. This change aims to address concerns regarding the timing gap between the public release of the Dan Ives AI 30 report and the scheduled rebalance. The adjustment ensures all index reconstitution is based on the most current Dan Ives AI 30 report, thereby improving the timeliness and consistency of the index composition while also ensuring that tradability is maintained through the removal of illiquid constituents at scheduled quarterly rebalances.

Proposed Changes to the Index Guideline

The following Methodology changes are proposed in the following points of the Index Guideline (ordered in accordance with the numbering of the affected sections):

Section 3.1 Ordinary Rebalance

From (old version):

In order to reflect the new selection of the INDEX COMPONENTS determined on the SELECTION DAY (in accordance with Section 2.1 and 2.2) the INDEX is adjusted on the REBALANCE DAY after CLOSE OF BUSINESS. This is carried out by implementing the shares as determined on the FIXING DAY based on the weights calculated on the SELECTION DAY.

To (new version):



In order to reflect the new weights of the INDEX COMPONENTS determined on the REVIEW DAY the INDEX is adjusted on the REWEIGHTING DAY after CLOSE OF BUSINESS.

This is carried out by implementing the shares as determined on the WEIGHT FIXING DAY based on the weights calculated on the REVIEW DAY.

On each REVIEW DAY, each INDEX COMPONENT is reviewed to ensure they meet the minimum AVERAGE DAILY VALUE TRADED requirement as set out in Section 2.1. Any INDEX COMPONENT which no longer meets the minimum requirement will be removed from the INDEX without replacement.

Section 3.2 Extraordinary Rebalance

From (old version):

The INDEX is not rebalanced extraordinarily.

To (new version):

In addition to the ordinary rebalance, the INDEX is also rebalanced extraordinarily. These adjustments take place outside the rebalancing schedule and follow different rules than the ordinary rebalances. The extraordinary rebalance is triggered by the mechanism described below:

When the DATA PROVIDER publishes a new Dan Ives AI 30 report, an extraordinary rebalance will be triggered. The publication date of the report will serve as the SELECTION DAY. If the publication date is not a TRADING DAY or a CALCULATION DAY, the SELECTION DAY will be the immediately following TRADING DAY and CALCULATION DAY. In the event that an extraordinary rebalance is triggered within 5 CALCULATION DAYS before a REVIEW DAY OR in the period between a REVIEW DAY and a REBALANCE DAY, the SELECTION DAY will be 1 CALCULATION DAY after the effective open date of the ordinary rebalance day.

In order to reflect the new selection of the INDEX COMPONENTS determined on the SELECTION DAY (in accordance with Section 2.1 and 2.2) the INDEX is adjusted on the EXTRAORDINARY REBALANCE DAY after CLOSE OF BUSINESS.

This is carried out by implementing the shares as determined on the FIXING DAY based on the weights calculated on the SELECTION DAY.

Section 6 Definitions

From (old version):

"SELECTION DAY" is 15 CALCULATION DAYS before the scheduled REBALANCE DAY, disregarding any potential change of the REBALANCE DAY.

To (new version):

"EXTRAORDINARY REBALANCE DAY" is 5 CALCULATION DAYS after SELECTION DAY. If that day is not a TRADING DAY OR CALCULATION DAY, the EXTRAORDINARY REBALANCE DAY will be the immediately following TRADING DAY and CALCULATION DAY.



"SELECTION DAY" is the publication date of the Dan Ives AI 30 report as provided by the DATA PROVIDER. If the publication date of the Dan Ives AI 30 report is not a TRADING DAY or CALCULATION DAY, the SELECTION DAY will be the immediately following TRADING DAY or CALCULATION DAY.

Addition of the following:

"REVIEW DAY" is 5 CALCULATION DAYS before the scheduled REWEIGHTING DAY, disregarding any potential change of the REWEIGHTING DAY.

"REWEIGHTING DAY" is the third Friday in March, June, September and December. If that day is not a TRADING DAY or CALCULATION DAY, the REWEIGHTING DAY will be the immediately following TRADING DAY and CALCULATION DAY.

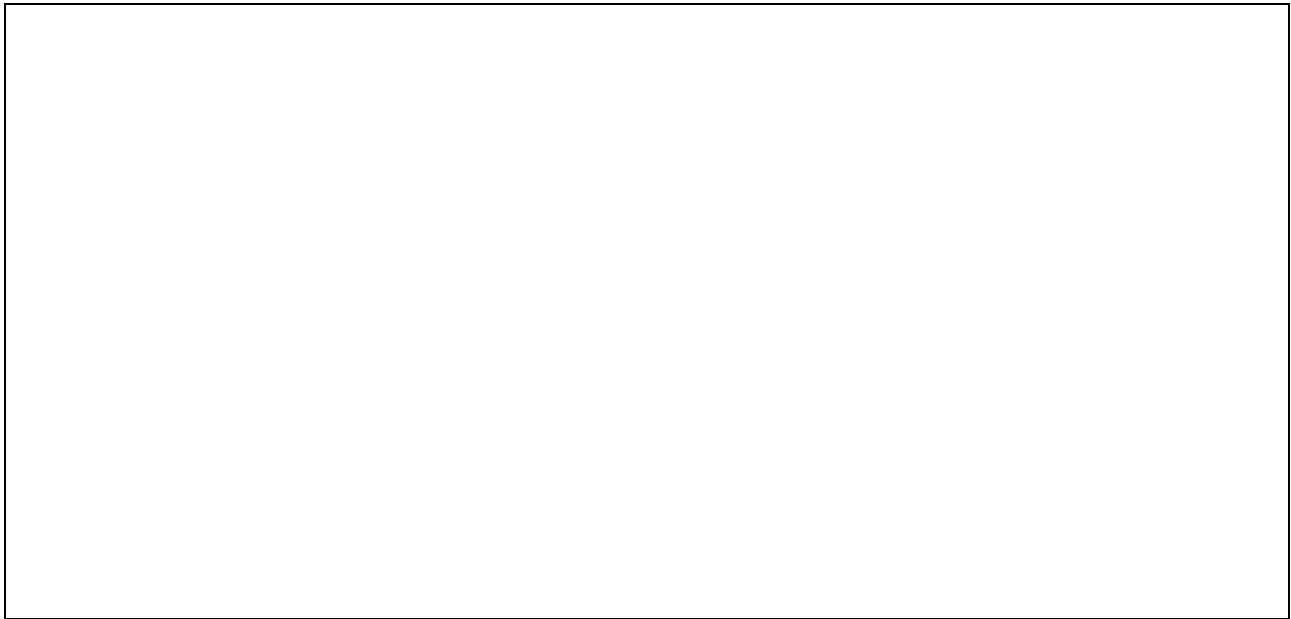
"WEIGHT FIXING DAY" is REVIEW DAY

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 Wedbush Artificial Intelligence Index 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 6 October 2025.

Subject to feedback received on this Market Consultation, the changes mentioned above are intended to become effective on 20 October 2025.

Please send your feedback via email to marketconsultation@solactive.com, specifying "Market Consultation Solactive Wedbush Artificial Intelligence Index " 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.

CONTACT

Solactive AG

German Index Engineering

Platz der Einheit 1

60327 Frankfurt am Main

Germany

Tel.: +49 (0) 69 719 160 00

Fax: +49 (0) 69 719 160 25

Email: info@solactive.com

Website: www.solactive.com

© Solactive AG