

MARKET CONSULTATION SOLACTIVE US CNS THERAPEUTICS INDEX

09 May 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 ‘Index/Indices’):

NAME	RIC	ISIN
Solactive US CNS Therapeutics Index PR	.SOLCNSP	DE000SL0L4X4
Solactive US CNS Therapeutics Index NTR	.SOLCNSN	DE000SL0L4Y2
Solactive US CNS Therapeutics Index TR	.SOLCNST	DE000SL0L4Z9

Rationale for the Market Consultation

We propose to update the current capping constraint by applying a unique cap of 12% to the top 3 ranked securities and a cap of 4% for all the others. This approach ensures that there is more flexibility to comply with the local Korean ETF Regulation where securities with individual weights below 5% can collectively account for more than 50% of the portfolio. Specifically, Article 80, Section 3-2, Point (b) of the relevant regulation states that “at least 50% of the total assets of the collective investment scheme shall be invested in securities issued by other corporations, with no more than 5% of the total assets invested in each security.”

Proposed Changes to the Index Guideline

The following Methodology change/(s) are proposed in the following points of the Index Guideline [*insert if relevant: (ordered in accordance with the numbering of the affected sections)*]:

Section 2.3: WEIGHTING OF THE INDEX COMPONENTS

Old

“[...]

Rank	Weight Cap
1	Fixed at 20%
2	Fixed at 15%
3	Fixed at 10%
4-20	Capped at 4%

[...]”



New:

“[...]”

Rank	Weight Cap
1-3	Capped at 12%
4-20	Capped at 4%

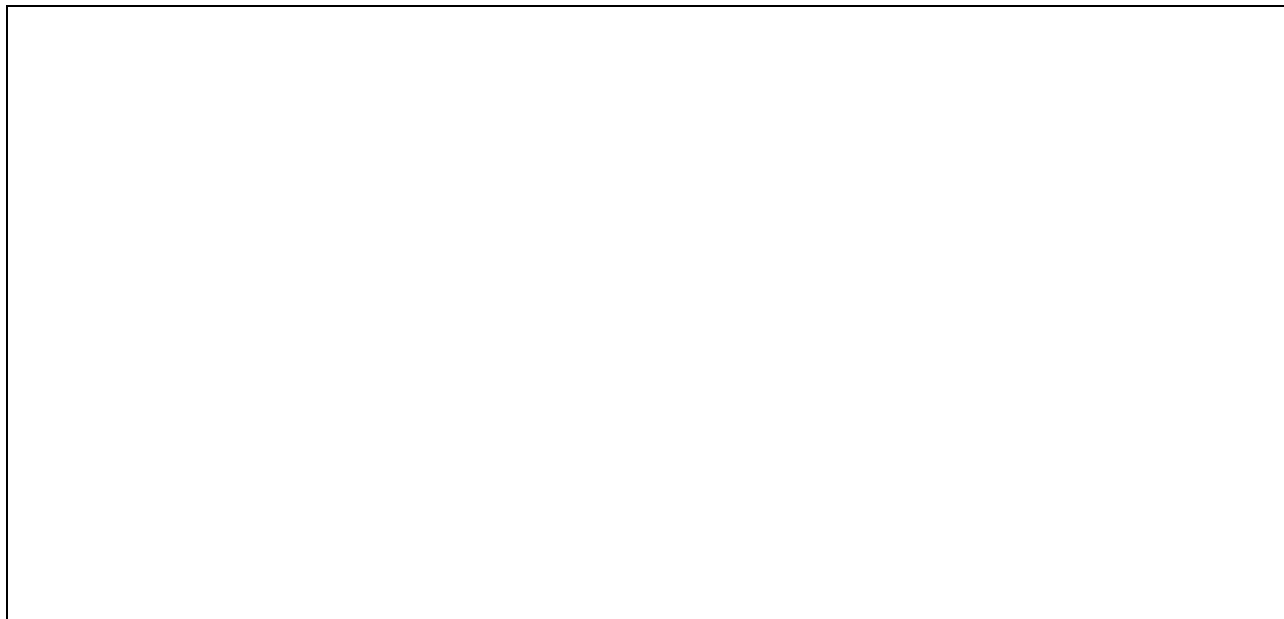
[...]”

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 US CNS Therapeutics 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 May 16th, 2025.

Subject to feedback received on this Market Consultation, the changes mentioned above are intended to become effective on May 23rd, 2025.

Please send your feedback via email to marketconsultation@solactive.com, specifying “**Market Consultation Solactive US CNS Therapeutics 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

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