

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  Solactive US CNS Therapeutics Index NTR  Solactive US CNS Therapeutics Index TR | .SOLCNSP  .SOLCNSN  .SOLCNST | DE000SL0L4X4  DE000SL0L4Y2  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](mailto:marketconsultation@solactive.com), specifying “**Market Consultation Solactive US CNS Therapeutics Index**” as the subject of the email, or

via postal mail to: **Solactive AG**

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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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