

Annex 2 – Procurement specifications

This section summarises the procurement specifications that define the Fund category being procured. The following points, with the exception of points 10 and 13, constitute mandatory requirements for the Fund and must be fulfilled as set out below.

	Article	Description	Fulfilled at the latest and thereafter during the contract period
1.	Investment strategy	Passively managed fund with a main focus on Swedish equities, large and mid-cap companies.	As of the closing date for tenders
2.	Fund type	UCITS The fund must not be an exchange-traded fund (ETF) or part of a self-managing UCITS (i.e. a UCITS that has not appointed a management company, such as a self-managing SICAV or equivalent).	As of the closing date for tenders
3.	Feeder funds	Not permitted	As of the closing date for tenders
4.	Share class	Only accumulating share classes are permitted.	As of the closing date for tenders
5.	Trading currency	SEK	As of the closing date for tenders
6.	Sustainability reporting	SFDR article 6, 8 or article 9	As of the closing date for tenders
7.	Investment objective	To replicate or emulate the composition of its benchmark index.	As of the closing date for tenders
8.	Benchmark index	Benchmark index that is rules-based, transparent, constitutes an appropriate reference for the market it pertains to, is publicly disclosed in an appropriate manner, and is provided by an independent established index provider or a provider authorised under the EU Benchmark Regulation, (EU) 2016/1011.	As of the closing date for tenders
9.	Permitted active risk relative to the Fund's benchmark	Maximum 2%* *Based on a rolling 3-year period, monthly data, ex-post.	As of the closing date for tenders

10.	FTN category benchmark	SIX Portfolio Return Index (SIXPRX)	Not applicable
11.	Investments in other funds	Not permitted	When signing the contract
12.	Derivatives	Where derivatives are used, only standardised derivatives are allowed	When signing the contract
13.	Securities lending	Securities lending allowed, but not required.	Not applicable
14.	Trading and price reporting	Daily NAV and trading.	When signing the contract