INDEX SPECIFIC PARAMETERS

This section details the set up and layout of INDEX SPECIFIC PARAMETERS.

The INDEX is a representation of a selected Mutual Fund with a volatility target layer on top.

GENERIC PARAMETERS

Field	Definition
Index Name	Solactive Nordic Corporate Bond Fund Basket 3% VT Index
Bloomberg Ticker	SOLSIMP3 Index
Ric	.SOLSIMP3
ISIN	DE000SL0SCY2
Adjustment Factor	0%
Basket Rebalancing Day	Any INDEX CALCULATION DAY
Cash Calculation Day	Any INDEX CALCULATION DAY
Cash Daycount Basis	360
Cash Offset	1
Cash Rate	“STISEK3MDFI=”
Cash Spread	0.0
Cash Start Date	START DATE
FX Forward Term	N/A
FX Hedging Cost	N/A
Index Annualization Factor	252
Index Currency	SEK
Index Daycount Basis	365
Index Exposure Implementation Lag	1
Index FX Format	N/A
Index Maximum Exposure	200%
Index Reset Day	Any INDEX CALCULATION DAY
Index Return Lag	2
Index Return Method	Log-Return Basket
Index Target Volatility	3%
Index Type	Excess Return Basket
Index Volatility Adjustment Threshold	0.0
Index Volatility Method	Unbiased no Mean
Basket Realized Volatility Lag	2
Live Date	2025-12-12
Start Date	2012-05-01

FUND PARAMETERS

Field	Definition
Index Component	1
Fund Name	Simplicity Företagsobligationer A
Fund ISIN	SE0004452118
Fund Bloomberg Ticker	SIMPFOB SS Equity
Fund Currency	SEK
Target Weight	100%
Holding Fee	0
Notional Increase Fee	0
Notional Decrease Fee	0
Return Type	Excess Return

LOOKBACK WINDOW PARAMETER

Per Lookback Window the following information needs to be provided

Field	Definition
Lookback Window	20d
Initialized Basket Realized Volatility	N/A
Lambda	N/A
Lookback Period	N/A

FUND CURRENCY PARAMETERS

Per Fund Currency the following information needs to be provided

Field	Definition
Fund Currency	SEK
Funding Rate	N/A
Funding Offset	N/A
Funding Start Day	N/A
Funding Calculation Day	N/A
Funding Daycount Basis	N/A
Funding Spread	N/A
FX Daycount Basis	N/A