

Månadsrapport för BRIC N11

Kortfattad strategibeskrivning

BRIC N11 följer utvecklingen för elva aktieindex genom indexet Risk Stabilised BRIC11 Strategy Index. Indexet följer utvecklingen för aktiemarknaderna i 11 tillväxtländer genom investeringar i open end-certifikat. De 11 tillväxtländerna Index har exponering mot är Brasilien, Kina, Pakistan, Vietnam, Indonesien, Indien, Filippinerna, Turkiet, Egypten, Ryssland samt Mexiko.

För att stabilisera volatiliteten så justerar strategin dynamiskt sin totala exponering beroende på hur den realiserade volatiliteten utvecklats. Den totala exponeringen ökar (upp till maximalt 150%) när dess realiserade volatilitet minskar. I motsatt riktning så faller den totala exponeringen när strategins realiserade volatilitet ökar.

Strategidata

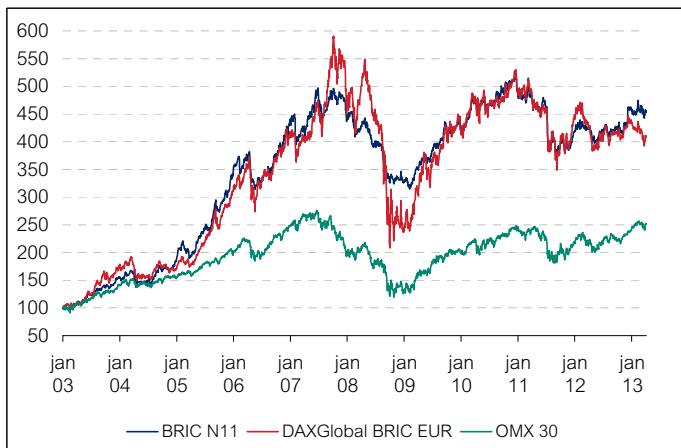
Namn	BRIC 11 Index (EUR)
Basdatum	27 januari 2003
Lanseringsdatum	1 oktober 2008
Bloomberg Ticker	RISTBR11 Index <GO>
Beräkningsagent	Future Value Consultants (FVC) Ltd
Valuta	EUR

Viktig information om denna rapport och dess innehåll

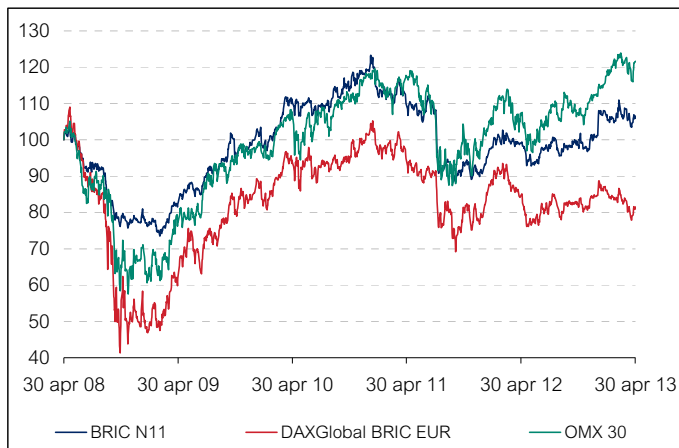
All historisk information avseende tid före Lanseringsdatum är simulerad. Simulerad information är baserad på egna beräkningsmodeller, data och antaganden och en person som använder andra modeller, data eller antaganden kan nå andra resultat. Varken faktisk eller simulerad historisk utveckling är en garanti för eller indikation om framtida utveckling. Basdatum innebär det datum från vilket simulerad strategiutveckling beräknats.

Strategins utveckling till dags dato

Utveckling sedan basdatum



Utveckling senaste 5 åren



Nyckeltal

(Beräknad på strategiutveckling från 27 jan 2003 till 30 apr 2013)

Genomsnittlig årsavkastning	15,9%	3 månaders avkastning	0,8%	Lägsta veckoavkastning	-14,9%
Genomsnittlig årsvolatilitet	14,7%	6 månaders avkastning	8,3%	Genomsnittlig veckoavkastning	0,3%
Avkastning/Risk-kvot	1,08	1 års avkastning	7,6%	Lägsta månadsavkastning	-12,9%
Korrelation med DAXGlobal BRIC EU	66%	3 års avkastning	-3,3%	Genomsnittlig månadsavkastning	1,4%
Korrelation med OMX 30	51%	5 års avkastning	6,6%	Största värdefall	-36,7%

Månadsvisa avkastningstal senaste femårsperioden

	Jan	Feb	Mar	Apr	Maj	Jun	Jul	Aug	Sep	Okt	Nov	Dec	År
2008	-8,5%	0,9%	-6,8%	3,2%	1,8%	-6,8%	-1,5%	-1,4%	-10,0%	-4,7%	-1,1%	-1,1%	-31,3%
2009	0,0%	-3,4%	4,1%	6,3%	4,5%	-0,3%	5,3%	0,8%	4,1%	-0,4%	1,1%	4,3%	29,3%
2010	-1,7%	2,0%	6,7%	3,0%	-1,0%	-0,4%	0,7%	-0,4%	2,4%	1,7%	3,8%	0,8%	18,8%
2011	-6,0%	0,5%	2,3%	-4,2%	0,0%	-2,0%	-0,3%	-12,9%	-4,8%	4,6%	-3,1%	1,1%	-23,1%
2012	7,9%	1,8%	-1,0%	-0,2%	-4,6%	1,7%	1,6%	-2,0%	2,6%	-0,5%	-0,5%	4,1%	10,8%
2013	4,1%	1,7%	1,4%	-1,8%									5,3%*
2014													0,0%*

* Avkastning innevarande år/månad

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