



## Månadsrapport för Svenskt Näringsliv

### Kortfattad strategibeskrivning

Svenskt Näringsliv investerar i en volatilitetskontrollerad strategi med en lång position mot den svenska aktiemarknaden. Indexet innehar en lång position i den underliggande tillgången Excess Return Sweden 30 Index som baseras på OMX30 terminskontrakt.

Syftet med strategin är att dynamiskt justera den totala exponeringen mot den underliggande tillgången beroende på hur den realiserade volatiliteten utvecklats. Den totala exponeringen mot den underliggande tillgången ökar (upp till maximalt 141,5%) när dess realiserade volatilitet minskar. I motsatt riktning så faller den totala exponeringen när den underliggande tillgångens realiserade volatilitet ökar.

### Strategidata

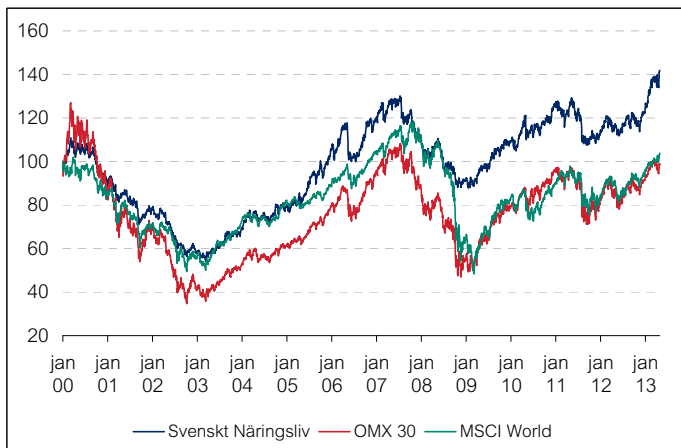
Namn	Sweden Top 30 Index (SEK)
Basdatum	1 januari 2000
Lanseringsdatum	1 februari 2009
Bloomberg Ticker	RISTST30 Index <GO>
Beräkningsagent	Future Value Consultants (FVC) Ltd
Valuta	SEK

### 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 strategikutveckling beräknats.

## Strategins utveckling till dags dato

Utveckling sedan basdatum



Utveckling senaste 5 åren



## Nyckeltal

(Beräknad på strategiutveckling från 01 jan 2000 till 30 apr 2013)

Genomsnittlig årsavkastning	2,7%	3 månaders avkastning	7,3%	Lägsta veckoavkastning	-7,8%
Genomsnittlig årsvolatilitet	14,4%	6 månaders avkastning	20,9%	Genomsnittlig veckoavkastning	0,1%
Avkastning/Risk-kvot	0,18	1 års avkastning	21,2%	Lägsta månadsavkastning	-9,8%
Korrelation med OMX 30	88%	3 års avkastning	17,9%	Genomsnittlig månadsavkastning	0,3%
Korrelation med MSCI World	60%	5 års avkastning	32,0%	Största värdefall	-51,3%

## Månadsvisa avkastningstal senaste femårsperioden

	Jan	Feb	Mar	Apr	Maj	Jun	Jul	Aug	Sep	Okt	Nov	Dec	År
2008	-7,0%	0,6%	-0,6%	3,0%	0,8%	-9,3%	0,3%	-0,2%	-3,8%	-4,8%	0,6%	0,5%	-18,8%
2009	-2,2%	1,4%	0,9%	6,1%	0,6%	0,6%	5,3%	2,0%	-0,8%	3,4%	-0,3%	0,9%	19,2%
2010	-0,6%	-0,6%	5,9%	6,0%	-5,9%	0,1%	2,2%	-2,4%	4,5%	0,0%	1,8%	4,4%	15,6%
2011	-0,2%	-0,9%	-1,8%	4,6%	-0,5%	-3,0%	-2,6%	-6,8%	-1,7%	3,0%	-2,3%	2,5%	-9,9%
2012	2,3%	4,2%	-2,4%	-0,4%	-3,3%	3,3%	2,5%	-3,0%	2,5%	-2,3%	3,2%	1,7%	8,1%
2013	7,7%	3,8%	1,3%	2,5%									16,2%*
2014													0,0%*

\* Avkastning innevarande år/månad

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