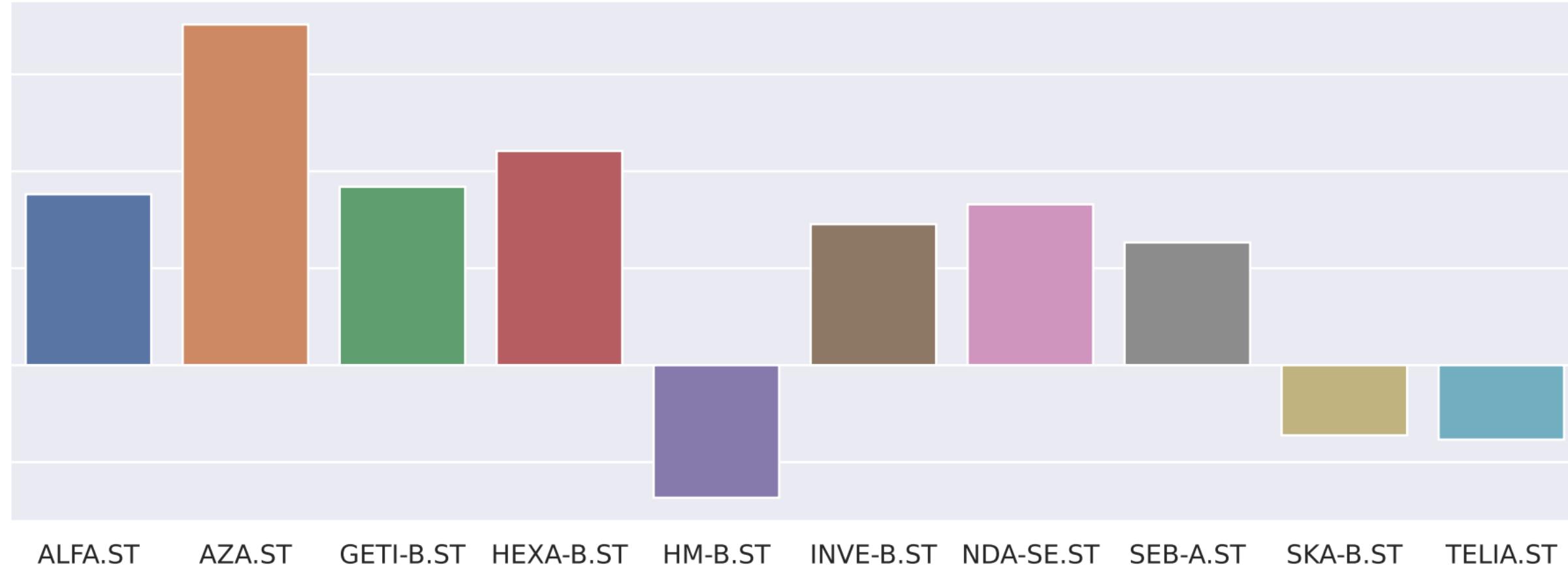


Annualized Return Means



Annualized Return Covariance



ALFA.ST

AZA.ST

GETI-B.ST

HEXA-B.ST

HM-B.ST

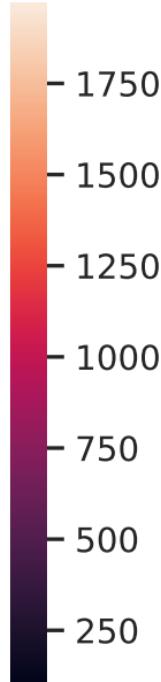
INVE-B.ST

NDA-SE.ST

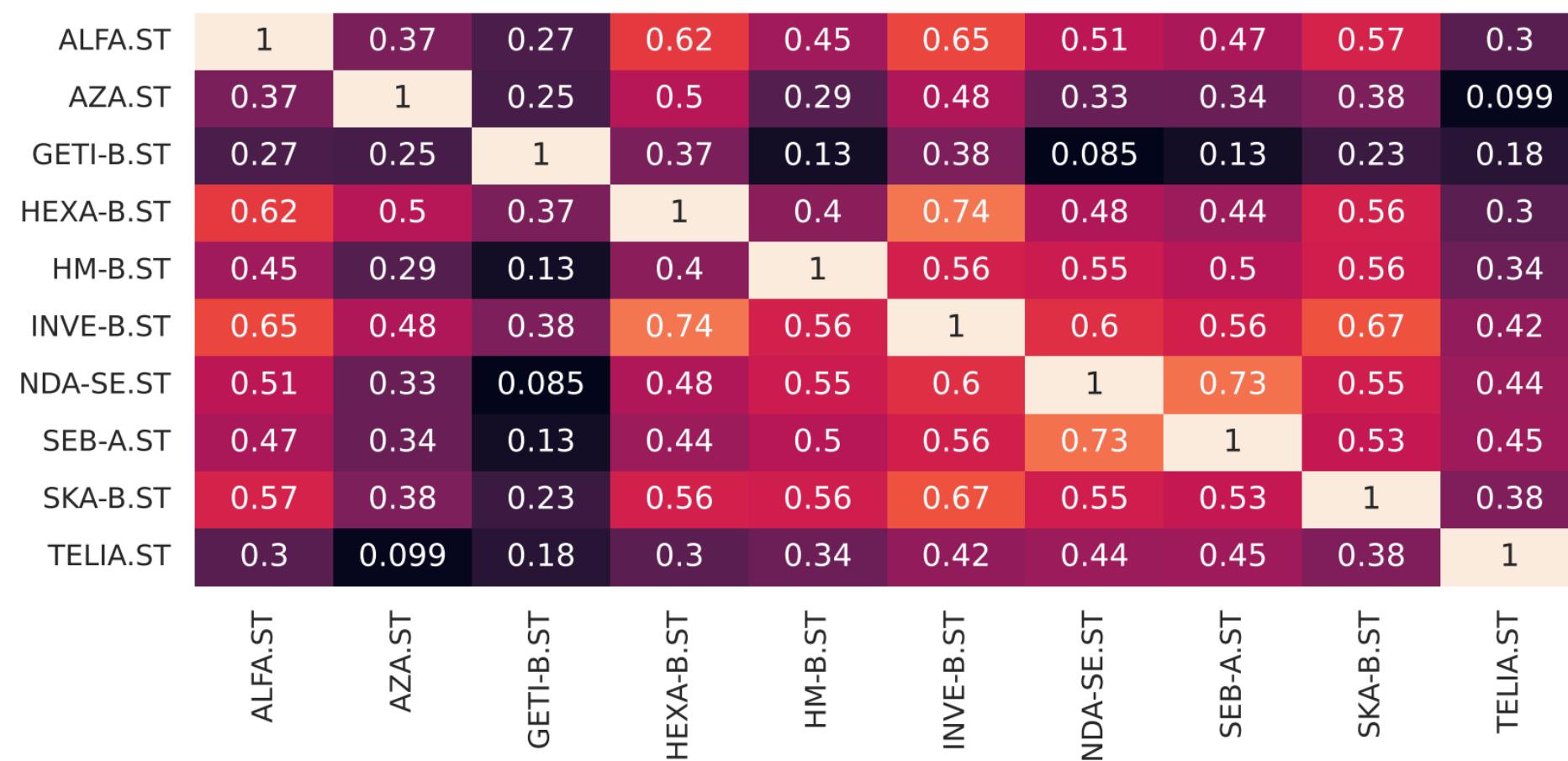
SEB-A.ST

SKA-B.ST

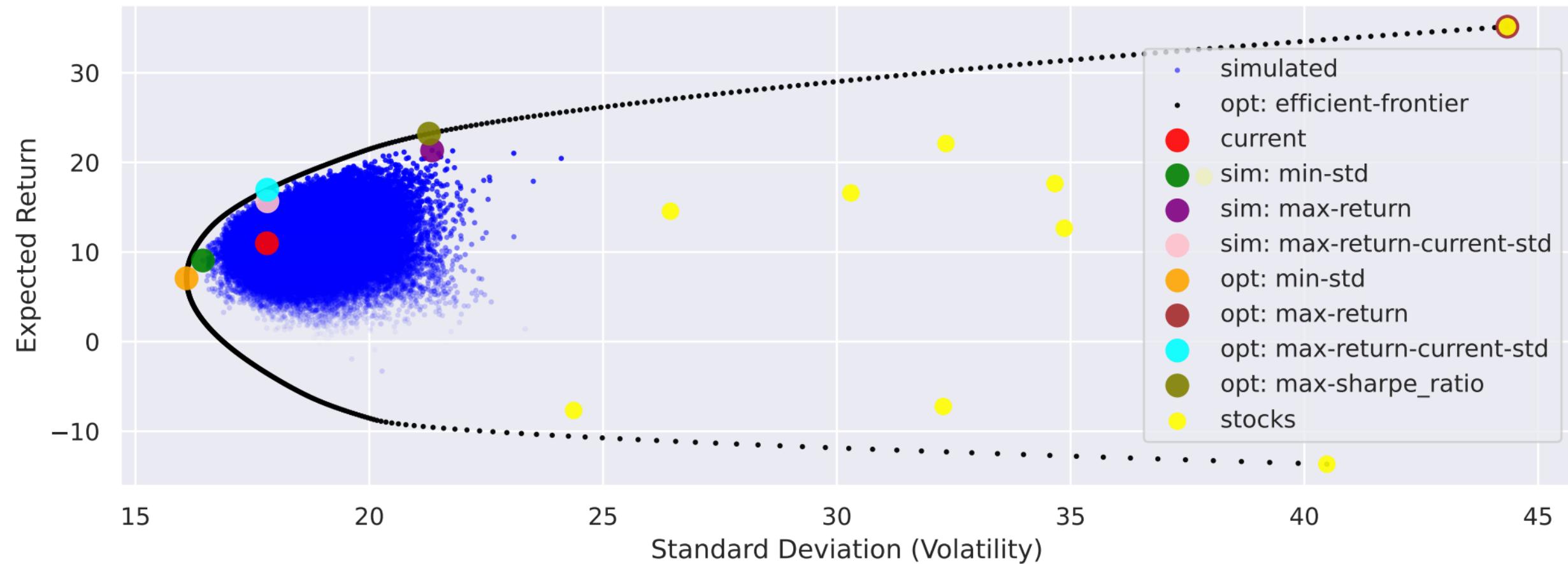
TELIA.ST



Return Correlation



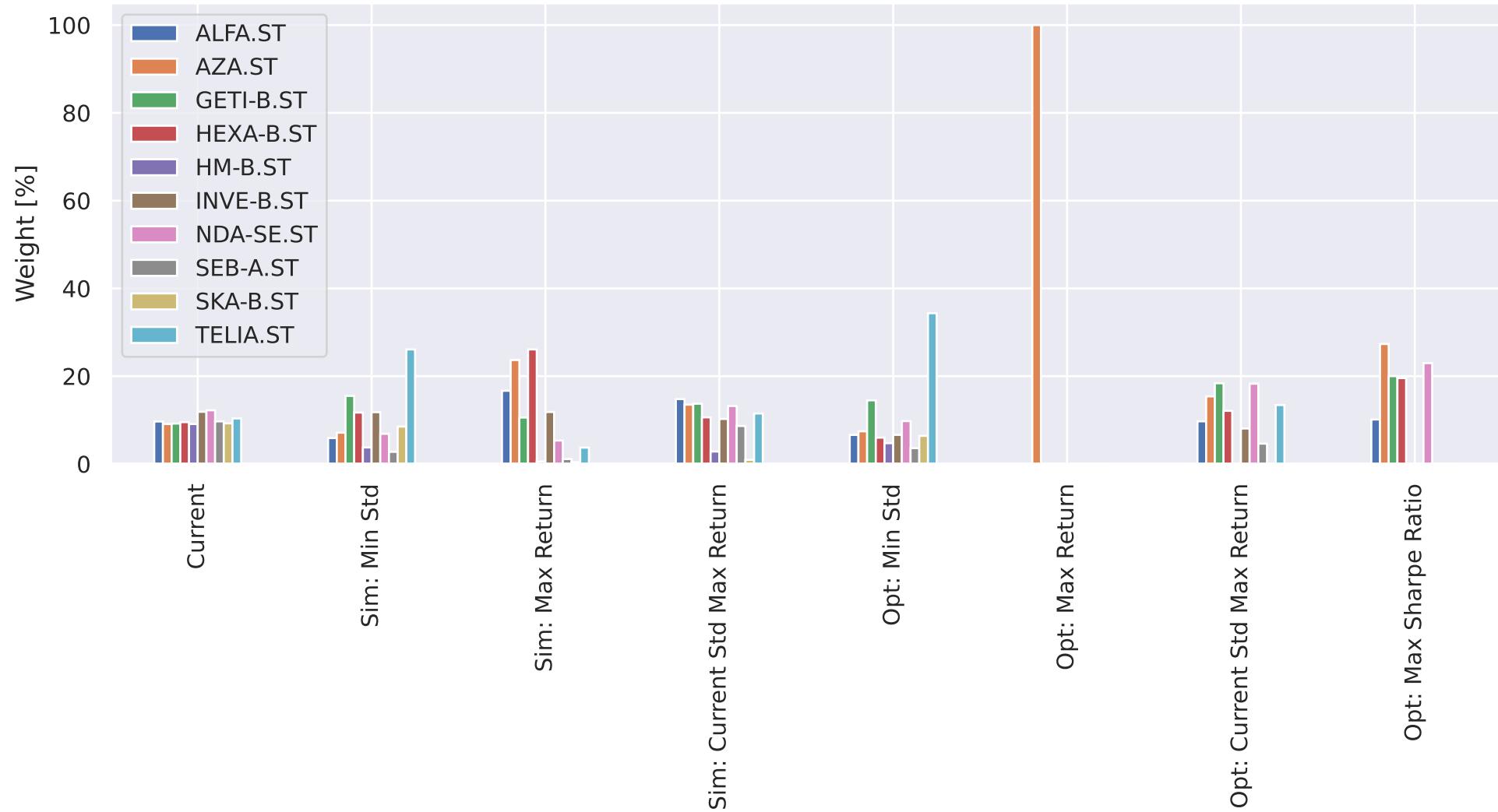
Annualized Expected Return Vs Std



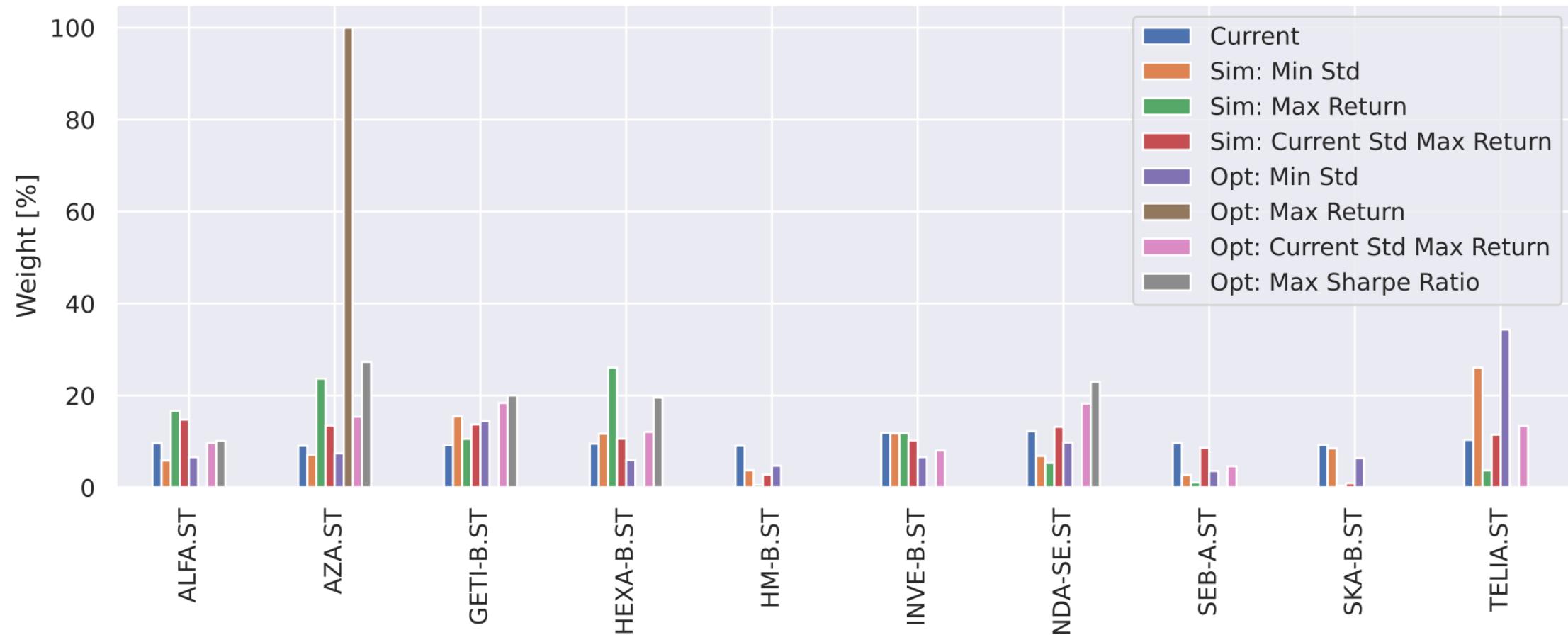
Annualized Return Statistics

	Current	Sim: Min Std	Sim: Max Return	Sim: Current Std Max Return	Opt: Min Std	Opt: Max Return	Opt: Current Std Max Return	Opt: Max Sharpe Ratio
Expected Return	10.975	9.053	21.33	15.661	7.065	35.14	16.945	23.206
Correlation Adjusted Variance	317.232	270.306	455.573	317.583	258.94	1966.18	317.455	452.649
Standard Deviation	17.811	16.441	21.344	17.821	16.092	44.342	17.817	21.276

Portfolio Weight Bar Chart - Portfolio



Portfolio Weight Bar Chart - Stocks



Portfolio Weights [%]

	ALFA.ST	AZA.ST	GETI-B.ST	HEXA-B.ST	HM-B.ST	INVE-B.ST	NDA-SE.ST	SEB-A.ST	SKA-B.ST	TELIA.ST
Current	9.676	9.087	9.199	9.528	9.091	11.884	12.221	9.704	9.243	10.365
Sim: Min Std	5.894	7.121	15.503	11.706	3.755	11.793	6.868	2.758	8.511	26.091
Sim: Max Return	16.674	23.68	10.573	26.095	0.564	11.839	5.338	1.12	0.4	3.718
Sim: Current Std Max Return	14.778	13.506	13.726	10.613	2.832	10.252	13.199	8.653	0.945	11.496
Opt: Min Std	6.612	7.439	14.496	5.992	4.731	6.623	9.768	3.598	6.393	34.348
Opt: Max Return	0.0	100.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Opt: Current Std Max Return	9.711	15.4	18.388	12.099	0.0	8.073	18.282	4.629	0.0	13.416
Opt: Max Sharpe Ratio	10.129	27.332	20.003	19.562	0.0	0.0	22.973	0.0	0.0	0.0

Current Portfolio Data

	ALFA.ST	AZA.ST	GETI-B.ST	HEXA-B.ST	HM-B.ST	INVE-B.ST	NDA-SE.ST	SEB-A.ST	SKA-B.ST	TELIA.ST	Total
Quantity	22.0	36.0	30.0	57.0	54.0	45.0	79.0	56.0	42.0	201.0	
Weight %	9.676	9.087	9.199	9.528	9.091	11.884	12.221	9.704	9.243	10.365	
Last Price	272.6	156.45	190.05	103.6	104.34	163.68	95.88	107.4	136.4	31.96	
Value	5997.2	5632.2	5701.5	5905.2	5634.36	7365.6	7574.52	6014.4	5728.8	6423.96	61977.74

Sim: Max Return Portfolio Data

	ALFA.ST	AZA.ST	GETI-B.ST	HEXA-B.ST	HM-B.ST	INVE-B.ST	NDA-SE.ST	SEB-A.ST	SKA-B.ST	TELIA.ST	Total
Quantity	0.167	0.237	0.106	0.261	0.006	0.118	0.053	0.011	0.004	0.037	
Weight %	16.674	23.68	10.573	26.095	0.564	11.839	5.338	1.12	0.4	3.718	
Last Price	100.0	100.0	100.0	100.0	100.0	100.0	100.0	100.0	100.0	100.0	
Value	16.674	23.68	10.573	26.095	0.564	11.839	5.338	1.12	0.4	3.718	100.001

Sim: Min Std Portfolio Data

	ALFA.ST	AZA.ST	GETI-B.ST	HEXA-B.ST	HM-B.ST	INVE-B.ST	NDA-SE.ST	SEB-A.ST	SKA-B.ST	TELIA.ST	Total
Quantity	0.059	0.071	0.155	0.117	0.038	0.118	0.069	0.028	0.085	0.261	
Weight %	5.894	7.121	15.503	11.706	3.755	11.793	6.868	2.758	8.511	26.091	
Last Price	100.0	100.0	100.0	100.0	100.0	100.0	100.0	100.0	100.0	100.0	
Value	5.894	7.121	15.503	11.706	3.755	11.793	6.868	2.758	8.511	26.091	100.0

Sim: Current Std Max Return Portfolio Data

	ALFA.ST	AZA.ST	GETI-B.ST	HEXA-B.ST	HM-B.ST	INVE-B.ST	NDA-SE.ST	SEB-A.ST	SKA-B.ST	TELIA.ST	Total
Quantity	0.148	0.135	0.137	0.106	0.028	0.103	0.132	0.087	0.009	0.115	
Weight %	14.778	13.506	13.726	10.613	2.832	10.252	13.199	8.653	0.945	11.496	
Last Price	100.0	100.0	100.0	100.0	100.0	100.0	100.0	100.0	100.0	100.0	
Value	14.778	13.506	13.726	10.613	2.832	10.252	13.199	8.653	0.945	11.496	100.0

Opt: Max Return Portfolio Data

Opt: Min Std Portfolio Data

	ALFA.ST	AZA.ST	GETI-B.ST	HEXA-B.ST	HM-B.ST	INVE-B.ST	NDA-SE.ST	SEB-A.ST	SKA-B.ST	TELIA.ST	Total
Quantity	0.066	0.074	0.145	0.06	0.047	0.066	0.098	0.036	0.064	0.343	
Weight %	6.612	7.439	14.496	5.992	4.731	6.623	9.768	3.598	6.393	34.348	
Last Price	100.0	100.0	100.0	100.0	100.0	100.0	100.0	100.0	100.0	100.0	
Value	6.612	7.439	14.496	5.992	4.731	6.623	9.768	3.598	6.393	34.348	100.0

Opt: Current Std Max Return Portfolio Data

	ALFA.ST	AZA.ST	GETI-B.ST	HEXA-B.ST	HM-B.ST	INVE-B.ST	NDA-SE.ST	SEB-A.ST	SKA-B.ST	TELIA.ST	Total
Quantity	0.097	0.154	0.184	0.121	0.0	0.081	0.183	0.046	0.0	0.134	
Weight %	9.711	15.4	18.388	12.099	0.0	8.073	18.282	4.629	0.0	13.416	
Last Price	100.0	100.0	100.0	100.0	100.0	100.0	100.0	100.0	100.0	100.0	
Value	9.711	15.4	18.388	12.099	0.0	8.073	18.282	4.629	0.0	13.416	99.998

Opt: Max Sharpe Ratio Portfolio Data

	ALFA.ST	AZA.ST	GETI-B.ST	HEXA-B.ST	HM-B.ST	INVE-B.ST	NDA-SE.ST	SEB-A.ST	SKA-B.ST	TELIA.ST	Total
Quantity	0.101	0.273	0.2	0.196	0.0	0.0	0.23	0.0	0.0	0.0	
Weight %	10.129	27.332	20.003	19.562	0.0	0.0	22.973	0.0	0.0	0.0	
Last Price	100.0	100.0	100.0	100.0	100.0	100.0	100.0	100.0	100.0	100.0	
Value	10.129	27.332	20.003	19.562	0.0	0.0	22.973	0.0	0.0	0.0	99.999