



***OMXS30 (non bank non insurance) multi factor portfolio valuations, 5.3.2026***

<b>Factor</b>	<b>Weight</b>
EBITDA / EV	25%
P / S (lower better)	25%
DCF / P	20%
ROIC	10%
Revenue Growth	10%
EPS Growth	10%

All factors were **scaled 1–5 (5 = best)** before applying weights.

## Top OMXS30 stocks by composite score

Rank	Company	Score
1	Boliden	4.55
2	SKF	4.30
3	Volvo	3.95
4	EQT	3.75
5	Essity	3.65
6	Skanska	3.60
7	Ericsson	3.50
8	Evolution	3.45
8	Nibe Industrier	3.45
10	H&M	3.30

Here's an **All-Weather OMXS30 portfolio** built from your factor dataset (no price history needed). I constructed 4 **"regime buckets"** using factor proxies, then allocated across them to diversify across macro outcomes:

- **Defensive (30%)** = quality at reasonable price (ROIC + low P/S + DCF/P)
- **Value (30%)** = valuation-driven (EBITDA/EV + low P/S + DCF/P)
- **Growth (20%)** = growth leadership (Revenue G + EPS G)
- **Quality/Compounders (20%)** = high ROIC + growth + valuation discipline

Each bucket holds 5 stocks equal-weighted.

## All-Weather OMXS portfolio (weights)

### Defensive bucket (30% total → 6% each)

- **Boliden** 6%
- **Volvo** 6%
- **Ericsson** 6%
- **Evolution** 6%
- **Essity** 6%

### Value bucket (30% total → 6% each)

- **SKF** 6%
- **Skanska** 6%
- **H&M** 6%
- **Nibe Industrier** 6%
- **EQT** 6%

### Growth bucket (20% total → 4% each)

- **Addtech** 4%
- **Saab** 4%
- **Sandvik** 4%
- **AstraZeneca** 4%
- **Hexagon** 4%

### Quality/Compounders bucket (20% total → 4% each)

- **Atlas Copco** 4%
- **Assa Abloy** 4%
- **Epiroc** 4%
- **Lifco** 4%
- **Alfa Laval** 4%



## Monte Carlo results (Top-10 inclusion probability)

These are the **most "stable winners"** (show up in Top-10 across nearly all weight variations):

- **Volvo — 100%**
- **Boliden — 100%** (*Rank #1 in 94.2% of all simulations*)
- **Nibe Industrier — 100%**
- **SKF — 100%**
- **EQT — 99.99%**
- **Essity — 99.95%**
- **Skanska — 99.90%**
- **Ericsson — 99.68%**
- **Evolution — 99.37%**
- **H&M — 90.16%**

