

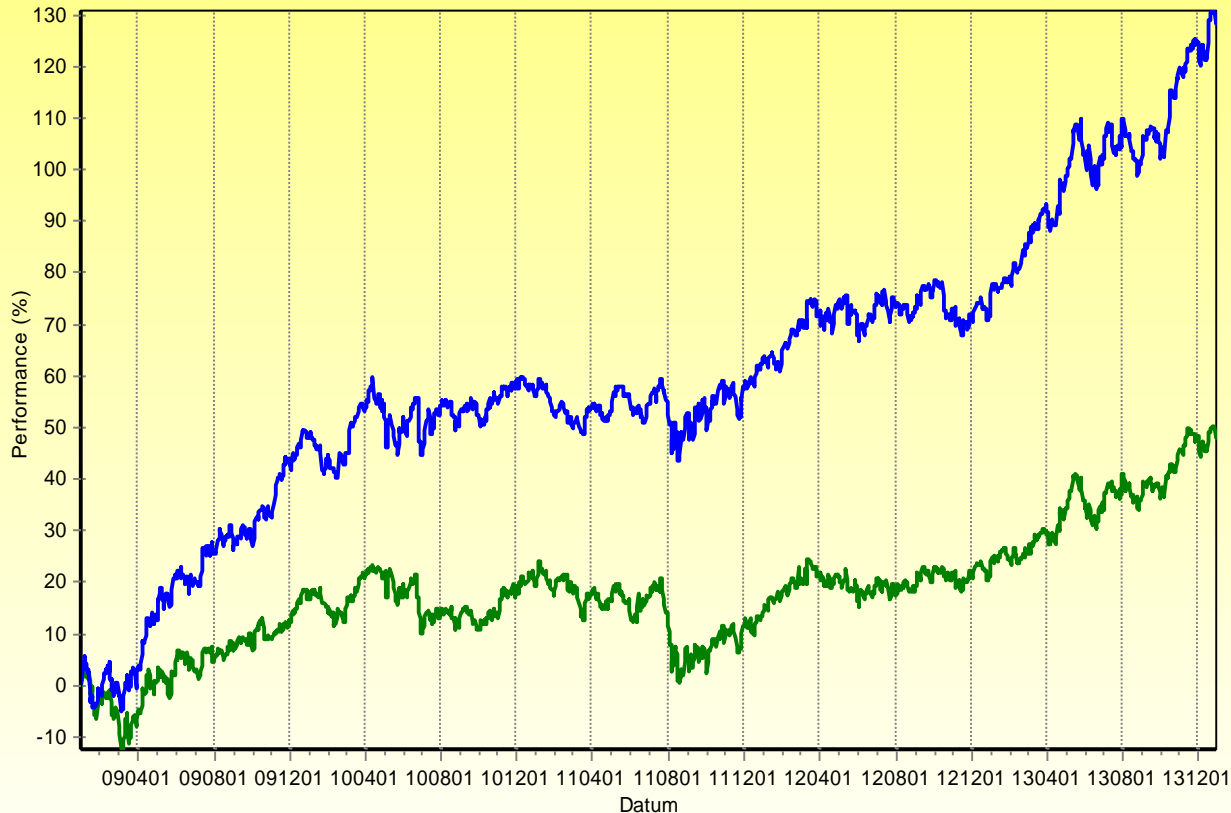


BASIC

Performancerapport

Per den 31 jan 2014

Acc GIPS & Net Worth



Investerum Basic

— Index — Performance

	12 m	24 m	36 m	60 m	Sedan start
BASIC	25,71%	37,76%	48,89%	126,33%	123,60%
MSCI World Free	17,04%	24,05%	24,12%	49,43%	45,53%
Per den 31 jan 2014 Relativt	7,41%	11,05%	19,96%	51,46%	53,65%

Risikmått BASIC

	36 mån	60 mån
Aktiv Risk	8,53	10,58
Sharpekvot	0,91	1,13
Treynor	16,01	23,14
Jensen	7,69	11,33
Alfa	8,69	12,42
VAR	3,83	4,12
Beta	0,67	0,64
Informationskvot	0,73	0,89
Sortino	1,34	1,71
Volatilitet	11,78	13,02
Downside vol	7,94	8,62

Per den 31 jan 2014

Per den 31 jan 2014

	St Dev	Sharpe Q	2014	2013	2012	2011	2010	2009
Investerum BASIC	11,67%	0,92	-2,57%	33,69%	5,86%	4,10%	5,40%	48%
MSCI World Free			-2,00%	22,68	6,86%	-4,88%	2,40%	16%
Kategori Globalfonder	10,52%	-	-1,9%	20,80	8,20%	-9,20%	4,20%	19%
Kategori Global, värdebolag	9,65%	-	-1,7%	23,20	7,50%	-5,80%	1,60%	18%
Handelsbanken Globalfond	10,06%	0,44	-2,70%	18,80%	9,60%	-9,90%	6,80%	25%
Nordea Global	10,60%	0,5	-3,90%	19,00%	7,40%	-5,80%	1,90%	21%
SEB Strategi Global	10,13%	0,35	-2,90%	20,10%	7,30%	-12,80%	3,70%	28%
Swedbank Robur Globalfond	8,10%	0,78	-3,80%	23,80	7,30%	-5,10%	5,70%	20%
Nordea Global Value Fund	9,62%	1,16	-3,20%	26,20	3,20%	4,90%	-3,30%	24%
SKAGEN Global	11,10%	0,53	-4,00%	18,70	12,10%	-7,20%	8,80%	39%





Per den 31 jan 2014