

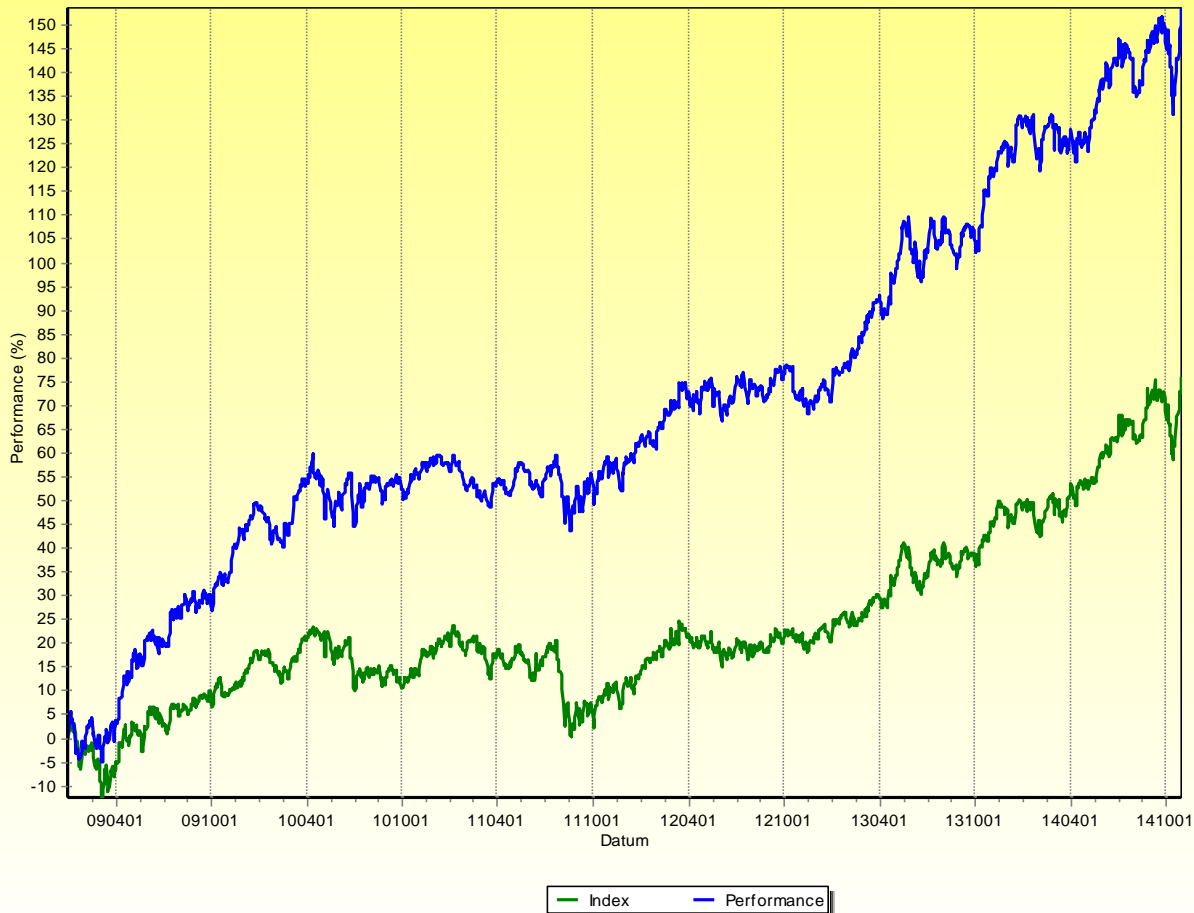


BASIC

Performancerapport

Per den 31 oktober 2014

Acc GIPS & Net Worth



Investerum Basic

	12 m	24 m	36 m	60 m	Sedan start
BASIC	16,17%	48,39%	60,94%	90,91%	153,44%
MSCI World Free	21,88%	46,50%	59,90%	61,31%	75,94%
Per den 31 okt 2014 Relativt	-1,84%	-0,13%	0,02%	23,17%	45,66%

Riskmått BASIC

	36 mån	60 mån
Aktiv Risk	7,15	9,45
Sharpekvot	1,22	0,89
Treynor	18,96	16,68
Jensen	3,78	6,25
Alfa	4,53	7,30
VAR	3,61	3,95
Beta	0,75	0,65
Informationskvot	0,04	0,40
Sortino	1,83	1,31
Volatilitet	11,65	12,10
Downside vol	7,75	8,22

Per den 31 oktober 2014

Per den 31 oktober 2014

	St Dev	Sharpe Q	2014	2013	2012	2011	2010	2009
Investerum BASIC	12,10%	1,22	10,40%	33,69%	5,86%	4,10%	5,40%	48%
MSCI World Free			18,48%	22,68%	6,86%	-4,88%	2,40%	16%
Kategori Globalfonder	9,74%	-	17,26%	20,80%	8,20%	-9,20%	4,20%	19%
Kategori Global, värdebolag	9,60%	-	16,09%	23,20%	7,50%	-5,80%	1,60%	18%
Handelsbanken Globalfond	9,00%	2,02	17,40%	18,80%	9,60%	-9,90%	6,80%	25%
Nordea Global	9,60%	1,64	18,10%	19,00%	7,40%	-5,80%	1,90%	21%
SEB Strategi Global	9,60%	1,94	15,50%	20,10%	7,30%	-12,80%	3,70%	28%
Swedbank Robur Globalfond	8,74%	2,21	15,0%	23,80%	7,30%	-5,10%	5,70%	20%
Nordea Global Value Fund	7,84%	1,82	10,40%	26,20	3,20%	4,90%	-3,30%	24%
SKAGEN Global	11,50%	1,48	11,10%	18,70	12,10%	-7,20%	8,80%	39%



Per den 31 oktober 2014