

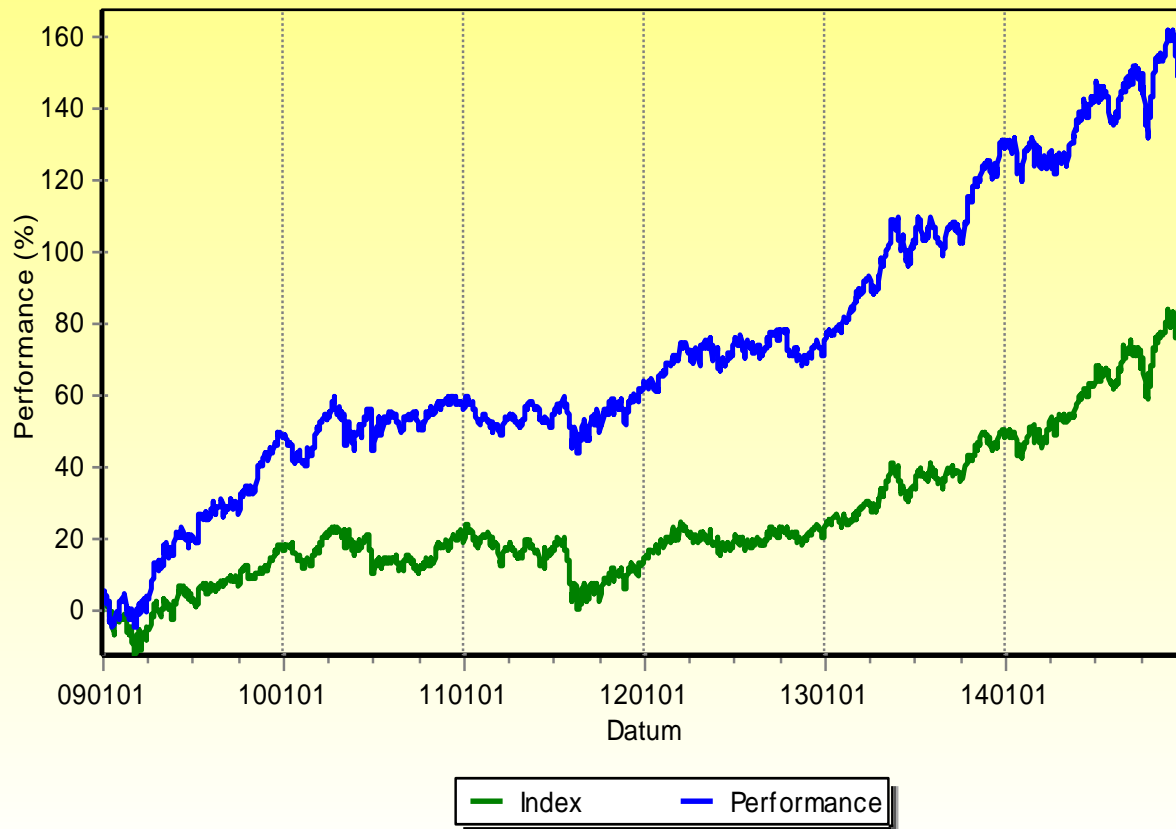


BASIC

Performancerapport

Per den 31 januari 2015

Acc GIPS & Net Worth



Investerum Basic

	12 m	24 m	36 m	60 m	Sedan start
BASIC	18,78%	49,47%	63,80%	85,21%	165,85%
MSCI World Free	32,82%	55,46%	64,76%	67,97%	93,30%
Per den 31 jan 2015 Relativt	-10,57%	-3,85%	-0,01%	10,26%	37,53%

Risikmått BASIC

	36 mån	60 mån
Aktiv Risk	7,35	9,44
Sharpekvot	1,25	0,82
Treynor	20,14	15,52
Jensen	3,71	4,95
Alfa	4,50	5,99
VAR	3,67	4,06
Beta	0,74	0,65
Informationskvot	-0,03	0,23
Sortino	1,89	1,21
Volatilitet	11,93	12,31
Downside vol	7,88	8,35

Per den 31 januari 2015

Per den 31 januari 2015

	St Dev	Sharpe Q	2015	2014	2013	2012	2011	2010	2009
Investerum BASIC	12,25%	1,24	0,91%	14,75%	33,69%	5,86%	4,10%	5,40%	48%
MSCI World Free			3,91%	25,27%	22,68%	6,86%	-4,88%	2,40%	16%
Kategori Globalfonder	9,78%	-	3,80%	23,30%	20,80%	8,20%	-9,20%	4,20%	19%
Kategori Global, värdebolag	9,72%	-	2,60%	23,20%	23,20%	7,50%	-5,80%	1,60%	18%
Handelsbanken Globalfond	9,02%	2,17	4,50%	23,30%	18,80%	9,60%	-9,90%	6,80%	25%
Nordea Global	9,67%	1,76	3,20%	26,00%	19,00%	7,40%	-5,80%	1,90%	21%
SEB Strategi Global	9,55%	2,15	4,80%	23,10%	20,10%	7,30%	-12,80%	3,70%	28%
Swedbank Robur Globalfond	8,59%	2,27	3,50%	23,50%	23,80%	7,30%	-5,10%	5,70%	20%
Nordea Global Value Fund	8,19%	2,02	5,40%	18,80%	26,2	3,20%	4,90%	-3,30%	24%
SKAGEN Global	11,06%	1,36	2,60%	14,30%	18,7	12,10%	-7,20%	8,80%	39%



Per den 31 januari 2015