



# BASIC

## Performancerapport

Per den 31 augusti 2015

Acc GIPS & Net Worth



# Investerum Basic

	12 m	24 m	36 m	60 m	Sedan start
BASIC	12,93%	37,06%	60,04%	83,71%	175,45%
MSCI World Free	14,03%	42,85%	64,53%	74,71%	93,80%
Per den 31 augusti 2015 Relativt	-0,96%	-4,05%	-2,73%	5,15%	42,13%

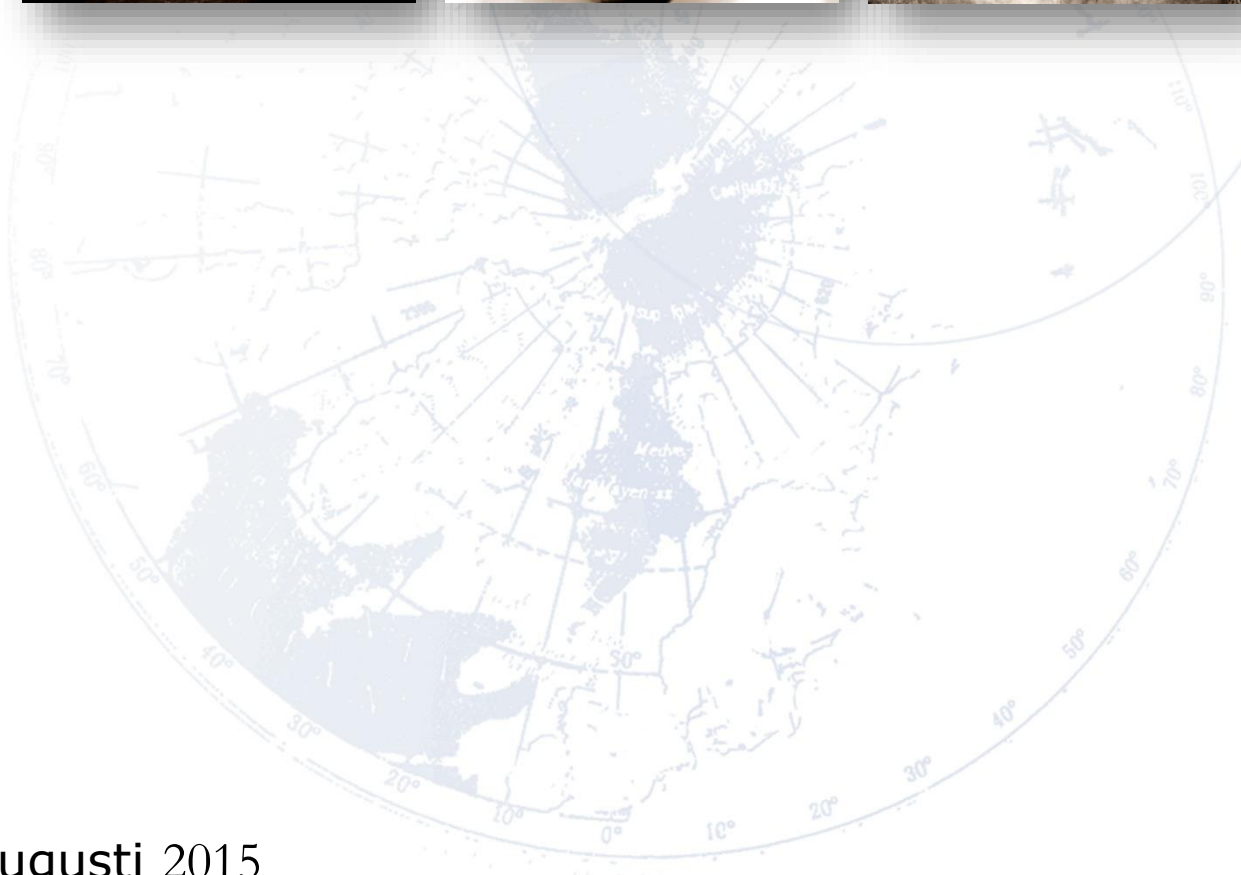
# Riskmått BASIC

	36 mån	60 mån
Aktiv Risk	7,34	8,45
Sharpekvot	1,17	0,92
Treynor	21,26	17,20
Jensen	3,14	4,44
Alfa	3,40	4,74
VAR	4,41	4,33
Beta	0,75	0,69
Informationskvot	-0,15	0,13
Sortino	1,75	1,35
Volatilitet	13,70	12,99
Downside vol	9,14	8,82

Per den 31 augusti 2015

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	<b>St Dev</b>	<b>Sharpe Q</b>	<b>2015</b>	<b>2014</b>	<b>2013</b>	<b>2012</b>	<b>2011</b>	<b>2010</b>	<b>2009</b>
<b>Investerum BASIC</b>	12,99%	1,17	4,56%	14,75%	33,69%	5,86%	4,10%	5,40%	48%
<b>MSCI World Free</b>			4,18%	25,27%	22,68%	6,86%	-4,88%	2,40%	16%
<b>Kategori Globalfonder</b>	10,23%	-	5,40%	23,30%	20,80%	8,20%	-9,20%	4,20%	19%
<b>Kategori Global, värdebolag</b>	10,31%	-	4,90%	23,20%	23,20%	7,50%	-5,80%	1,60%	18%
<b>Handelsbanken Globalfond</b>	9,11%	2,22	6,7%	23,30%	18,80%	9,60%	-9,90%	6,80%	25%
<b>Nordea Global</b>	9,69%	1,99	3,90%	26,00%	19,00%	7,40%	-5,80%	1,90%	21%
<b>SEB Strategi Global</b>	9,41%	2,08	3,40%	23,10%	20,10%	7,30%	-12,80%	3,70%	28%
<b>Swedbank Robur Globalfond</b>	8,99%	2,12	8,00%	23,50%	23,80%	7,30%	-5,10%	5,70%	20%
<b>Nordea Global Value Fund</b>	8,25%	1,91	2,80%	18,80%	26,2	3,20%	4,90%	-3,30%	24%
<b>SKAGEN Global</b>	10,60%	1,67	1,40%	14,30%	18,7	12,10%	-7,20%	8,80%	39%



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