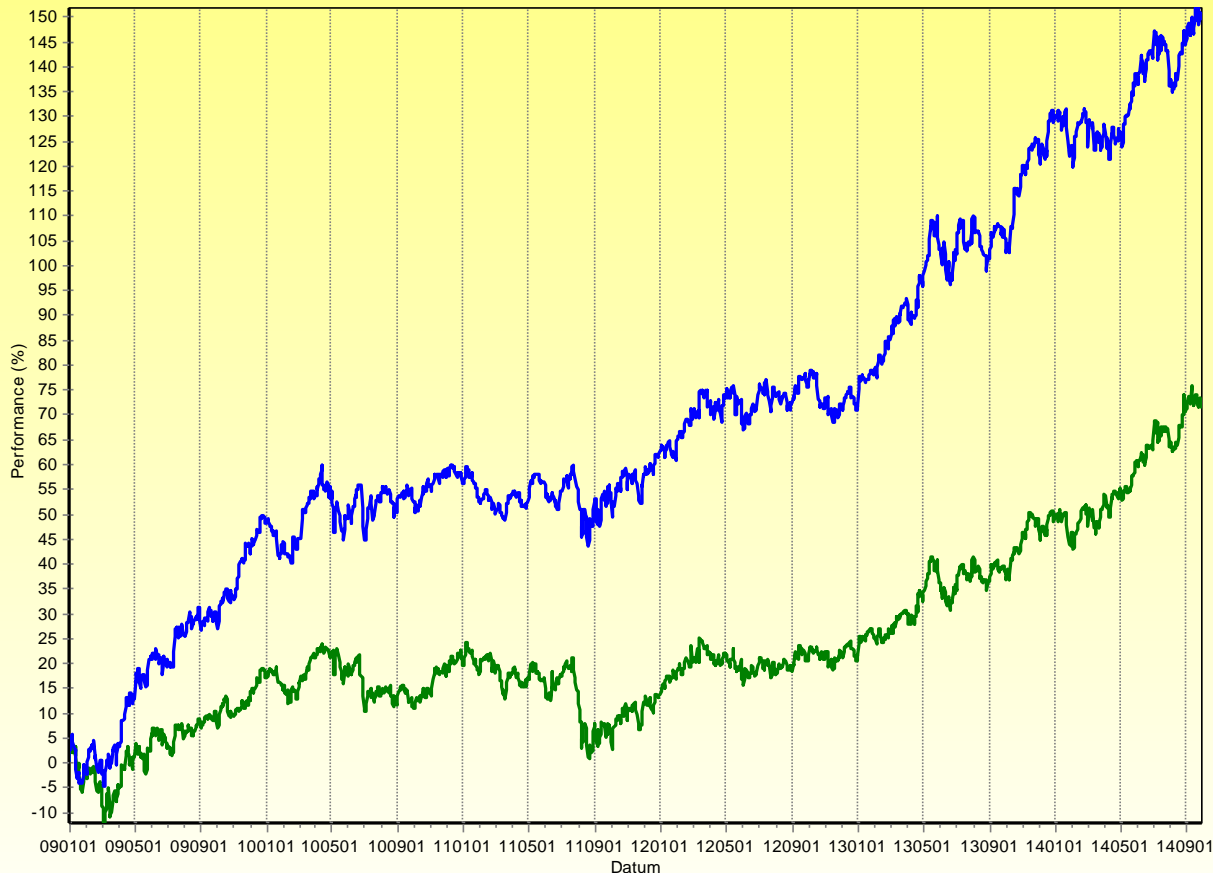




BASIC

Performancerapport

Per den 30 september 2014



Investerum Basic

Index
 Performance
 12 m 24 m 36 m 60 m Sedan start

BASIC 21,18% 41,99% 61,71% 92,36% 149,14%

MSCI World Free 23,45% 42,17% 61,67% 56,18% 71,04%

Per den 30 sept 2014 Relativt -1,84% -0,13% 0,02% 23,17% 45,66%

Risikmått BASIC

	36 mån	60 mån
Aktiv Risk	7,20	9,44
Sharpekvot	1,27	0,92
Treynor	19,60	17,15
Jensen	3,84	6,93
Alfa	4,64	8,01
VAR	3,49	3,86
Beta	0,73	0,64
Informationskvot	0,00	0,49
Sortino	1,92	1,36
Volatilitet	11,35	11,90
Downside vol	7,48	8,04

Per den 30 september 2014

Per den 30 september 2014

	St Dev	Sharpe Q	2014	2013	2012	2011	2010	2009
Investerum BASIC	11,90%	1,27	8,42%	33,69%	5,86%	4,10%	5,40%	48%
MSCI World Free			14,75%	22,68	6,86%	-4,88%	2,40%	16%
Kategori Globalfonder	9,71%	-	13,40%	20,80	8,20%	-9,20%	4,20%	19%
Kategori Global, värdebolag	9,69%	-	14,20%	23,20	7,50%	-5,80%	1,60%	18%
Handelsbanken Globalfond	9,02%	1,78	14,70%	18,80%	9,60%	-9,90%	6,80%	25%
Nordea Global	9,65%	1,45	14,40%	19,00%	7,40%	-5,80%	1,90%	21%
SEB Strategi Global	9,71%	1,70	13,90%	20,10%	7,30%	-12,80%	3,70%	28%
Swedbank Robur Globalfond	8,74%	2,11	15,0%	23,80	7,30%	-5,10%	5,70%	20%
Nordea Global Value Fund	7,84%	1,87	10,60%	26,20	3,20%	4,90%	-3,30%	24%
SKAGEN Global	11,47%	1,46	11,40%	18,70	12,10%	-7,20%	8,80%	39%





Per den 30 september 2014