



BASIC

Performancerapport

Per den 31 mars 2015

Acc GIPS & Net Worth



— Index — Performance

Investerum Basic

	12 m	24 m	36 m	60 m	Sedan start
BASIC	23,80%	45,12%	62,72%	82,45%	178,89%
MSCI World Free	38,57%	60,46%	71,57%	73,26%	108,70%
Per den 31 mar 2015 Relativt	-10,66%	-9,56%	-5,16%	5,30%	33,63%

Riskmått BASIC

	36 mån	60 mån
Aktiv Risk	7,60	9,33
Sharpekvot	1,19	0,79
Treynor	20,18	14,87
Jensen	2,49	4,11
Alfa	3,32	5,14
VAR	3,82	4,14
Beta	0,73	0,66
Informationskvot	-0,28	0,13
Sortino	1,83	1,16
Volatilitet	12,25	12,46
Downside vol	8,00	8,45

Per den 31 mars 2015

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	St Dev	Sharpe Q	2015	2014	2013	2012	2011	2010	2009
Investerum BASIC	12,46%	1,19	5,86%	14,75%	33,69%	5,86%	4,10%	5,40%	48%
MSCI World Free			12,20%	25,27%	22,68%	6,86%	-4,88%	2,40%	16%
Kategori Globalfonder	9,42%	-	12,40%	23,30%	20,80%	8,20%	-9,20%	4,20%	19%
Kategori Global, värdebolag	9,49%	-	12,30%	23,20%	23,20%	7,50%	-5,80%	1,60%	18%
Handelsbanken Globalfond	9,20%	2,18	14,60%	23,30%	18,80%	9,60%	-9,90%	6,80%	25%
Nordea Global	9,91%	1,81	13,10%	26,00%	19,00%	7,40%	-5,80%	1,90%	21%
SEB Strategi Global	9,67%	2,18	13,70%	23,10%	20,10%	7,30%	-12,80%	3,70%	28%
Swedbank Robur Globalfond	9,01%	2,27	13,70%	23,50%	23,80%	7,30%	-5,10%	5,70%	20%
Nordea Global Value Fund	8,02%	2,18	14,40%	18,80%	26,2	3,20%	4,90%	-3,30%	24%
SKAGEN Global	11,14%	1,44	11,90%	14,30%	18,7	12,10%	-7,20%	8,80%	39%



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