



BASIC

Performancerapport

Per den 30 november 2014

Acc GIPS & Net Worth



— Index — Performance

Investerum Basic

	12 m	24 m	36 m	60 m	Sedan start
BASIC	15,75%	51,59%	65,11%	81,92%	160,41%
MSCI World Free	21,51%	47,92%	61,61%	61,77%	80,17%
Per den 30 nov 2014 Relativt	-4,74%	2,48%	2,17%	12,46%	44,54%

Riskmått BASIC

	36 mån	60 mån
Aktiv Risk	7,27	9,43
Sharpekvot	1,31	0,80
Treynor	20,76	15,00
Jensen	4,69	5,12
Alfa	5,49	6,17
VAR	3,53	4,02
Beta	0,73	0,65
Informationskvot	0,12	0,28
Sortino	1,99	1,18
Volatilitet	11,57	12,15
Downside vol	7,64	8,27

Per den 30 november 2014

Per den 30 november 2014

	St Dev	Sharpe Q	2014	2013	2012	2011	2010	2009
Investerum BASIC	12,15%	1,31	13,43%	33,69%	5,86%	4,10%	5,40%	48%
MSCI World Free			21,33%	22,68%	6,86%	-4,88%	2,40%	16%
Kategori Globalfonder	9,78%	-	19,20%	20,80%	8,20%	-9,20%	4,20%	19%
Kategori Global, värdebolag	9,68%	-	19,30%	23,20%	7,50%	-5,80%	1,60%	18%
Handelsbanken Globalfond	9,03%	1,99	20,00%	18,80%	9,60%	-9,90%	6,80%	25%
Nordea Global	9,65%	1,60	21,30%	19,00%	7,40%	-5,80%	1,90%	21%
SEB Strategi Global	9,59%	1,86	20,80%	20,10%	7,30%	-12,80%	3,70%	28%
Swedbank Robur Globalfond	8,77%	2,19	19,6%	23,80%	7,30%	-5,10%	5,70%	20%
Nordea Global Value Fund	7,79%	1,73	15,40%	26,20	3,20%	4,90%	-3,30%	24%
SKAGEN Global	11,42%	1,34	12,30%	18,70	12,10%	-7,20%	8,80%	39%





Per den 30 november 2014