



BASIC

Performancerapport

Per den 31 december 2015

Acc GIPS & Net Worth



Investerum Basic

— Index — Performance

12 m 24 m 36 m 60 m Sedan start

BASIC 5,91% 21,54% 62,54% 79,12% 179,02%

MSCI World Free 5,10% 31,65% 61,51% 64,16% 95,50%

Per den 31 december 2015 Relativt 0,77% -7,68% 0,64% 9,11% 42,72%

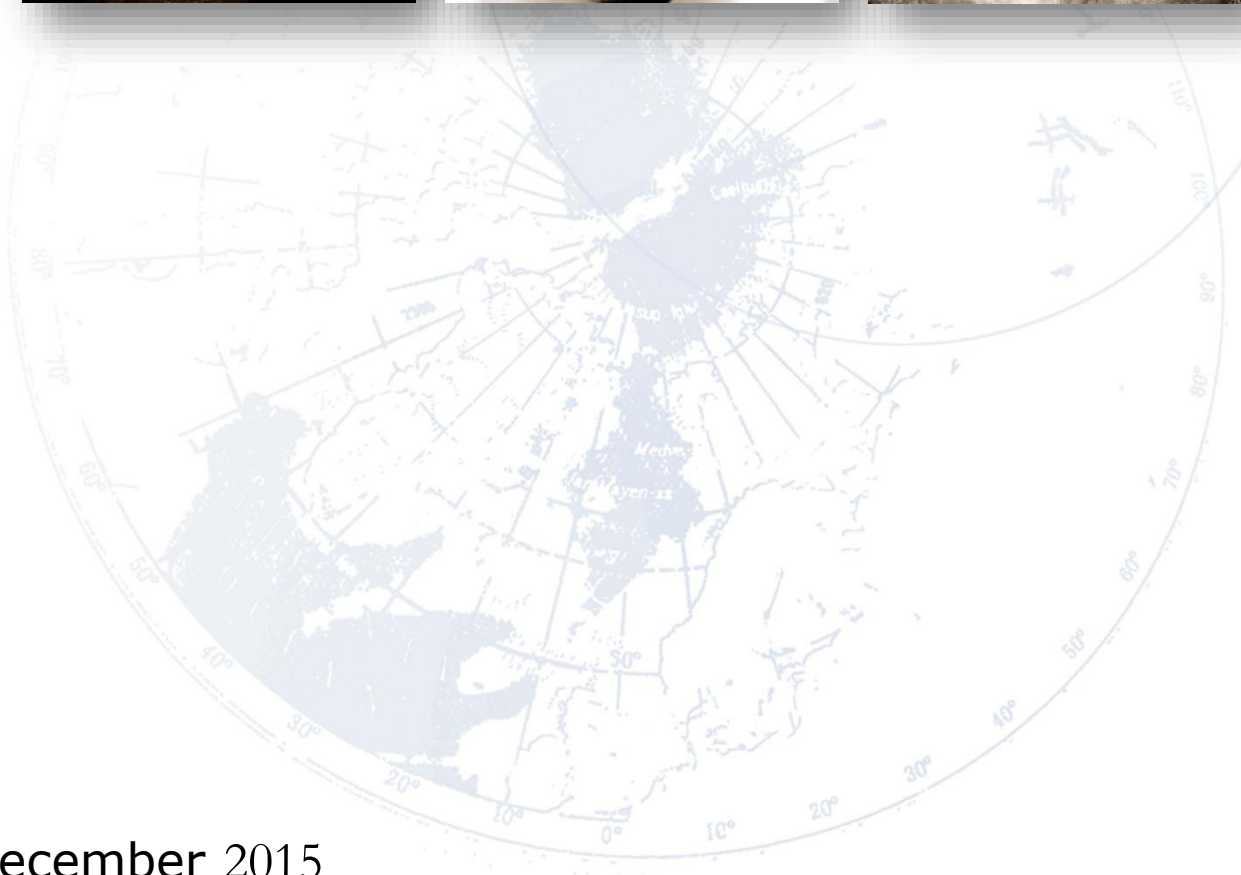
Riskmått BASIC

	36 mån	60 mån
Aktiv Risk	7,54	8,41
Sharpekvot	1,15	0,85
Treynor	21,71	15,96
Jensen	4,10	4,65
Alfa	4,34	4,94
VAR	4,64	4,53
Beta	0,76	0,71
Informationskvot	0,03	0,23
Sortino	1,72	1,24
Volatilitet	14,37	13,43
Downside vol	9,63	9,17

Per den 31 december 2015

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	St Dev	Sharpe Q	2015	2014	2013	2012	2011	2010	2009
Investerum BASIC	13,43%	1,15	5,91%	14,75%	33,69%	5,86%	4,10%	5,40%	48%
MSCI World Free			5,10%	25,27%	22,68%	6,86%	-4,88%	2,40%	16%
Kategori Globalfonder	11,47%	-	5,20%	23,30%	20,80%	8,20%	-9,20%	4,20%	19%
Kategori Global, Värdebolag	11,44%	-	3,50%	23,20%	23,20%	7,50%	-5,80%	1,60%	18%
Handelsbanken Globalfond	10,65%	1,48	11,00%	23,30%	18,80%	9,60%	-9,90%	6,80%	25%
Nordea Global	11,92%	1,22	5,60%	26,00%	19,00%	7,40%	-5,80%	1,90%	21%
SEB Strategi Global	11,46%	1,16	3,30%	23,10%	20,10%	7,30%	-12,80%	3,70%	28%
Swedbank Robur Globalfond	10,72%	1,46	9,2%	23,50%	23,80%	7,30%	-5,10%	5,70%	20%
Nordea Global Value Fund	10,83%	1,04	-1,3%	18,80%	26,2	3,20%	4,90%	-3,30%	24%
SKAGEN Global	12,92%	0,90	5,3%	14,30%	18,7	12,10%	-7,20%	8,80%	39%



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