



BASIC

Performancerapport

Per den 31 oktober 2015

Acc GIPS & Net Worth



Investerum Basic

— Index — Performance

| | 12 m | 24 m | 36 m | 60 m | Sedan start |
|-------------------------|--------|--------|--------|--------|-------------|
| BASIC | 11,49% | 29,56% | 65,50% | 82,03% | 182,66% |
| MSCI World Free | 15,04% | 40,21% | 68,53% | 78,66% | 102,40% |
| Per den 31 oktober 2015 | | | | | |
| Relativt | -3,09% | -7,60% | -1,80% | 1,89% | 39,65% |

Riskmått BASIC

| | 36 mån | 60 mån |
|------------------|--------|--------|
| Aktiv Risk | 7,41 | 8,44 |
| Sharpekvot | 1,27 | 0,96 |
| Treynor | 23,50 | 18,03 |
| Jensen | 3,74 | 4,09 |
| Alfa | 3,74 | 4,09 |
| VAR | 4,53 | 4,44 |
| Beta | 0,76 | 0,70 |
| Informationskvot | -0,09 | 0,06 |
| Sortino | 1,92 | 1,41 |
| Volatilitet | 14,12 | 13,24 |
| Downside vol | 9,36 | 8,97 |

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| | St Dev | Sharpe Q | 2015 | 2014 | 2013 | 2012 | 2011 | 2010 | 2009 |
|------------------------------------|---------------|-----------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|
| Investerum BASIC | 13,24% | 1,27 | 7,29% | 14,75% | 33,69% | 5,86% | 4,10% | 5,40% | 48% |
| MSCI World Free | | | 8,81% | 25,27% | 22,68% | 6,86% | -4,88% | 2,40% | 16% |
| Kategori Globalfonder | 11,26% | - | 9,00% | 23,30% | 20,80% | 8,20% | -9,20% | 4,20% | 19% |
| Kategori Global, värdebolag | 10,29% | - | 8,10% | 23,20% | 23,20% | 7,50% | -5,80% | 1,60% | 18% |
| Handelsbanken Globalfond | 9,94% | 1,42 | 12,00% | 23,30% | 18,80% | 9,60% | -9,90% | 6,80% | 25% |
| Nordea Global | 10,81% | 1,19 | 8,50% | 26,00% | 19,00% | 7,40% | -5,80% | 1,90% | 21% |
| SEB Strategi Global | 10,70% | 1,18 | 7,10% | 23,10% | 20,10% | 7,30% | -12,80% | 3,70% | 28% |
| Swedbank Robur Globalfond | 9,97% | 1,37 | 11,8% | 23,50% | 23,80% | 7,30% | -5,10% | 5,70% | 20% |
| Nordea Global Value Fund | 9,73% | 1,08 | 5,10% | 18,80% | 26,2 | 3,20% | 4,90% | -3,30% | 24% |
| SKAGEN Global | 11,73% | 0,88 | 7,70% | 14,30% | 18,7 | 12,10% | -7,20% | 8,80% | 39% |



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