



# BASIC

## Performancerapport

Per den 31 maj 2016

Acc GPS & Net Worth



# Investerum Basic

— Index — Performance

	12 m	24 m	36 m	60 m	Sedan start
BASIC	-2,20%	13,81%	33,70%	73,68%	171,40%
MSCI World Free	-7,92%	21,62%	43,16%	67,00%	94,82%
Relativt	6,21%	-6,42%	-6,61%	4,00%	39,31%

Per den 31 maj 2016

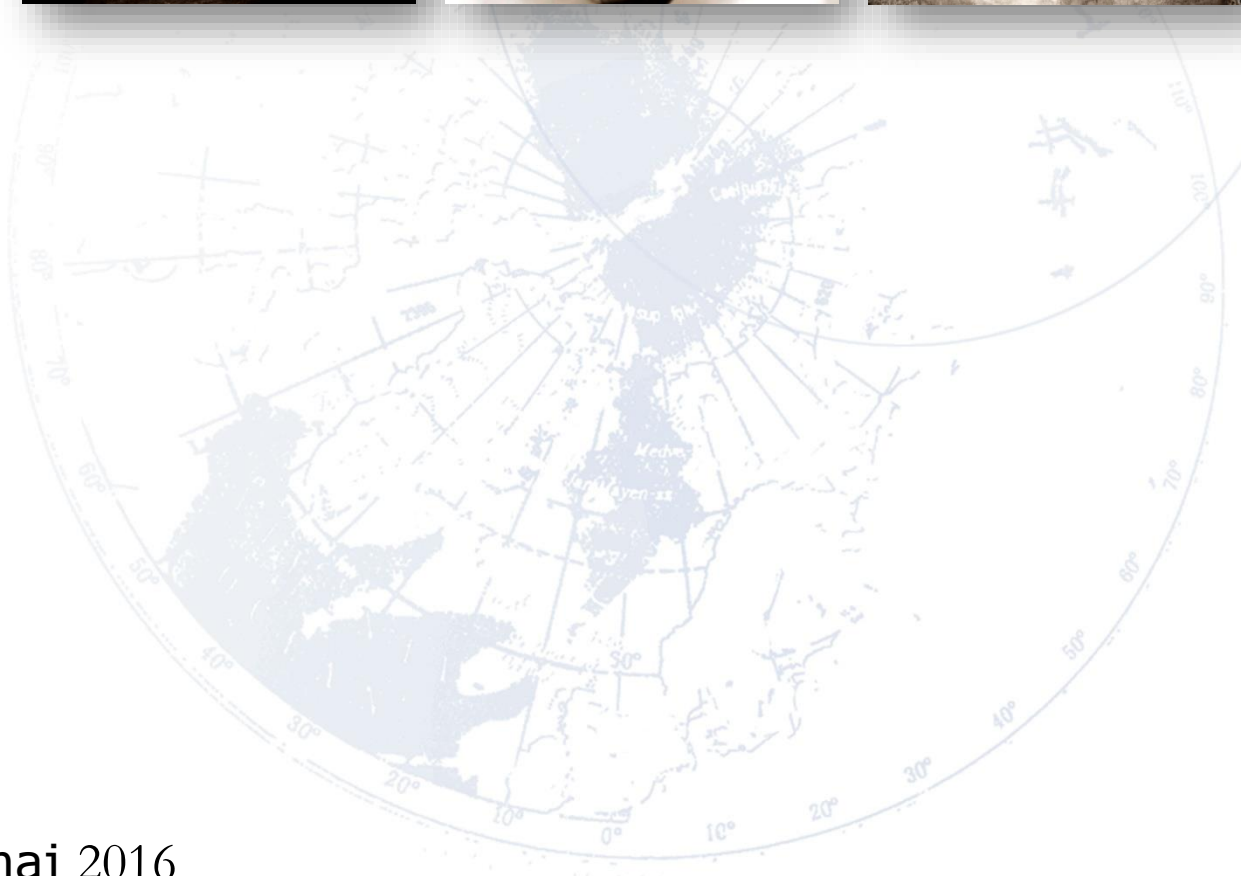
# Riskmått BASIC

	36 mån	60 mån
Aktiv Risk	7,92	8,43
Sharpekvot	0,55	0,69
Treynor	10,65	13,23
Jensen	-0,04	3,24
Alfa	0,42	3,78
VAR	5,19	4,76
Beta	0,77	0,73
Informationskvot	-0,32	0,10
Sortino	0,80	1,01
Volatilitet	14,85	13,93
Downside vol	10,22	9,59

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	St Dev	Sharpe Q	2016	2015	2014	2013	2012	2011	2010	2009	
<b>Investerum BASIC</b>	13,93%	0,55	-2,82%	5,91%	14,75%	33,69%	5,86%	4,10%	5,40%	48%	
<b>MSCI World Free</b>			-0,72%	5,10%	25,27%	22,68%	6,86%	-4,88%	2,40%	16%	
<b>Kategori Globalfonder</b>	11,80%	-	-0,40%	5,20%	23,30%	20,80%	8,20%	-9,20%	4,20%	19%	
<b>Kategori Global, Värdebolag</b>	11,78%	-	0,80%	3,50%	23,20%	23,20%	7,50%	-5,80%	1,60%	18%	
<b>Handelsbanken Globalfond</b>	11,24%	1,01	-1,30%	11,00%	23,30%	18,80%	9,60%	-9,90%	6,80%	25%	
<b>Nordea Global</b>	12,39%	0,83	-1,90%	5,60%	26,00%	19,00%	7,40%	-5,80%	1,90%	21%	
<b>SEB Globalfond</b>	9,40%	1,22	-1,60%	6,40%	35,00%	22,00%	8,00%	-	12,80%	3,70%	28%
<b>Swedbank Robur Globalfond</b>	11,33%	0,99	-1,90%	9,2%	23,50%	23,80%	7,30%	-5,10%	5,70%	20%	
<b>Nordea Global Value Fund</b>	11,01%	0,90	11,80%	-1,3%	18,80%	26,2	3,20%	4,90%	3,30%	24%	
<b>SKAGEN Global</b>	13,33%	0,60	-1,0%	5,3%	14,30%	18,7	12,10%	-7,20%	8,80%	39%	



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