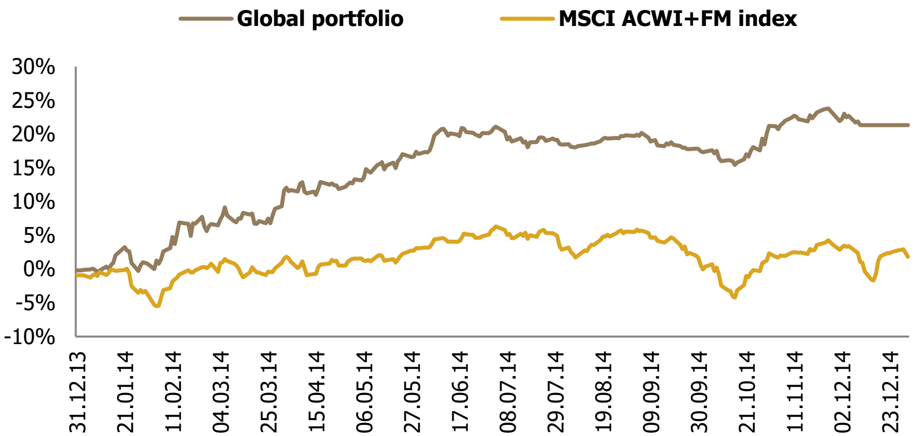
Global ETFs model portfolio report
FY2014

Transparent Knowledge

Global ETFs portfolio FY2014 data

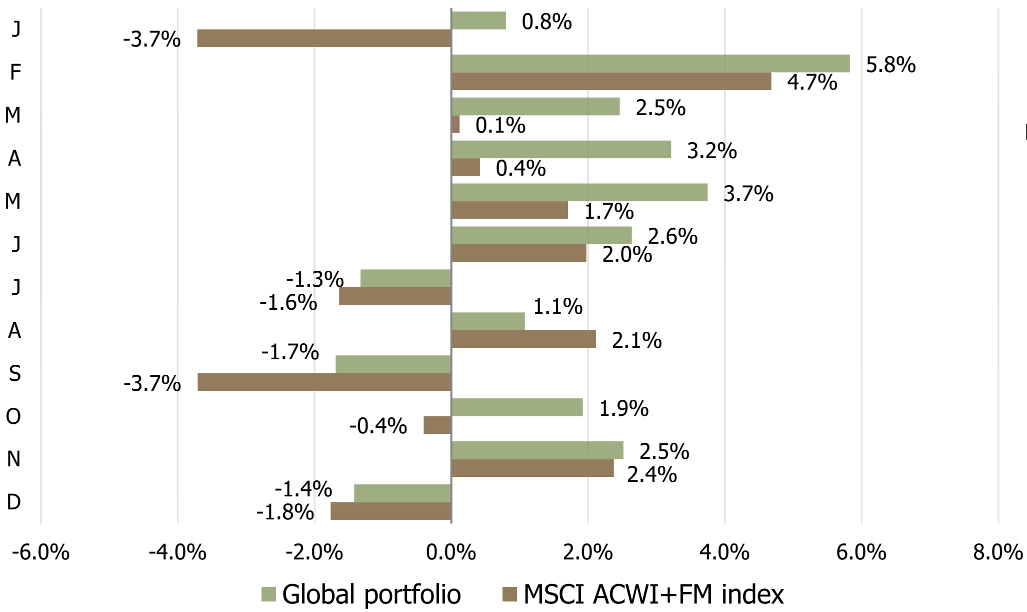
YTD portfolio performance vs benchmark



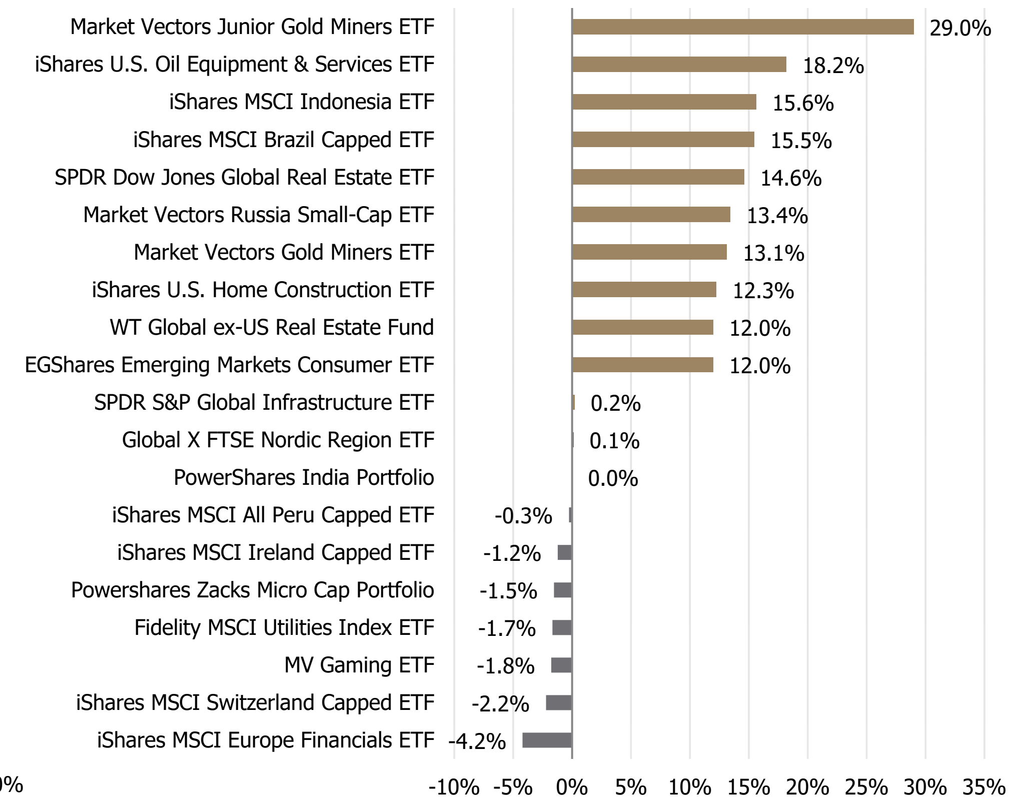
Portfolio indicators

	Return	Jensen' α	ß	Sharpe ratio	Sortino ratio	Standard deviation (δ)	Downside risk (dd)
Global portfolio	21.32%	19.80%	0.56	2.08	3.40	9.01%	5.70%
MSCI ACWI+FM	1.81%			0.09	0.13	8.88%	6.42%

Monthly performance



10 best & worst investments



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