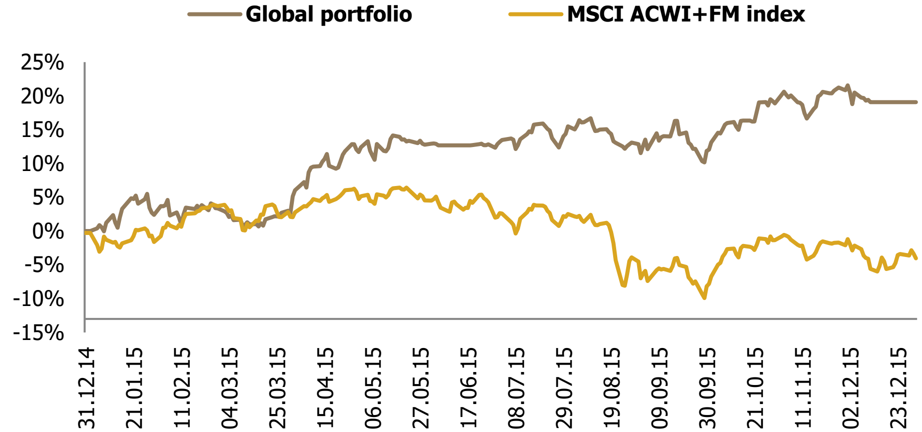
Global ETFs model portfolio report
FY2015

Transparent Knowledge

Global ETFs portfolio FY2015 data

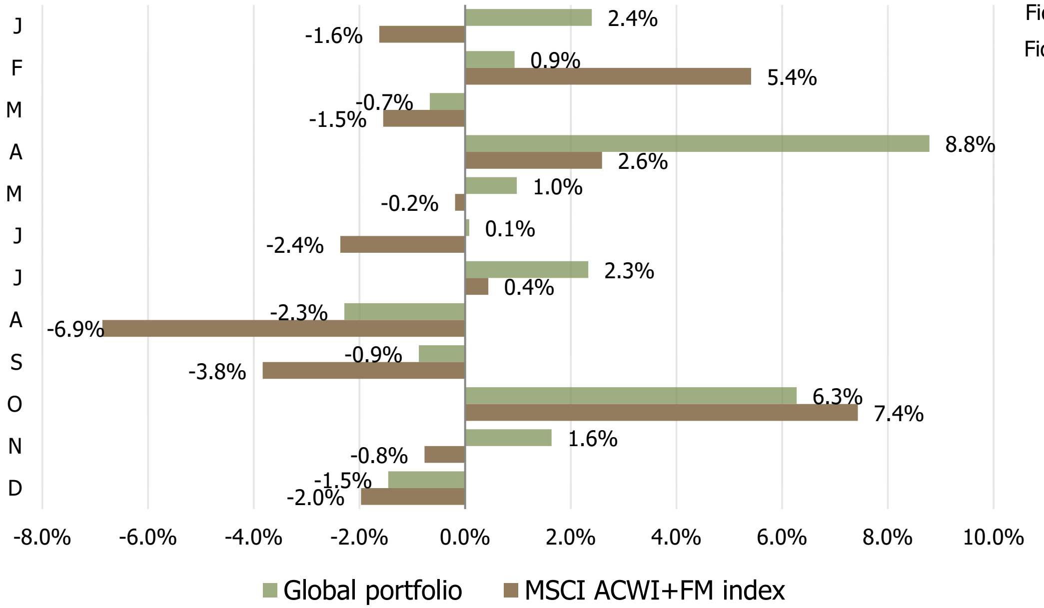
YTD portfolio performance vs benchmark



Portfolio indicators

	Return	Jensen' α	ß	Sharpe ratio	Sortino ratio	Standard deviation (δ)	Downside risk (dd)
Global portfolio	19.08%	21.31%	0.52	1.52	2.37	11.27%	7.23%
MSCI ACWI+FM	-4.04%			-0.39	-0.54	12.76%	9.41%

Monthly performance



10 best & worst investments