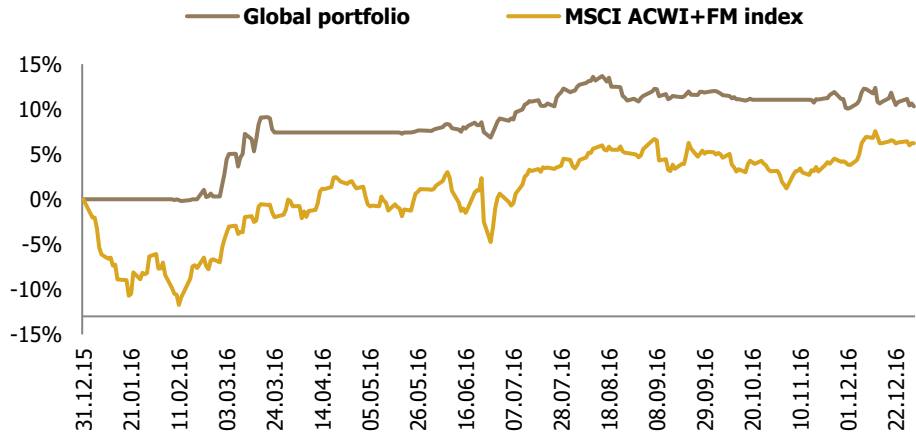


# **Transparent Knowledge**

# Global ETFs portfolio FY2016 data

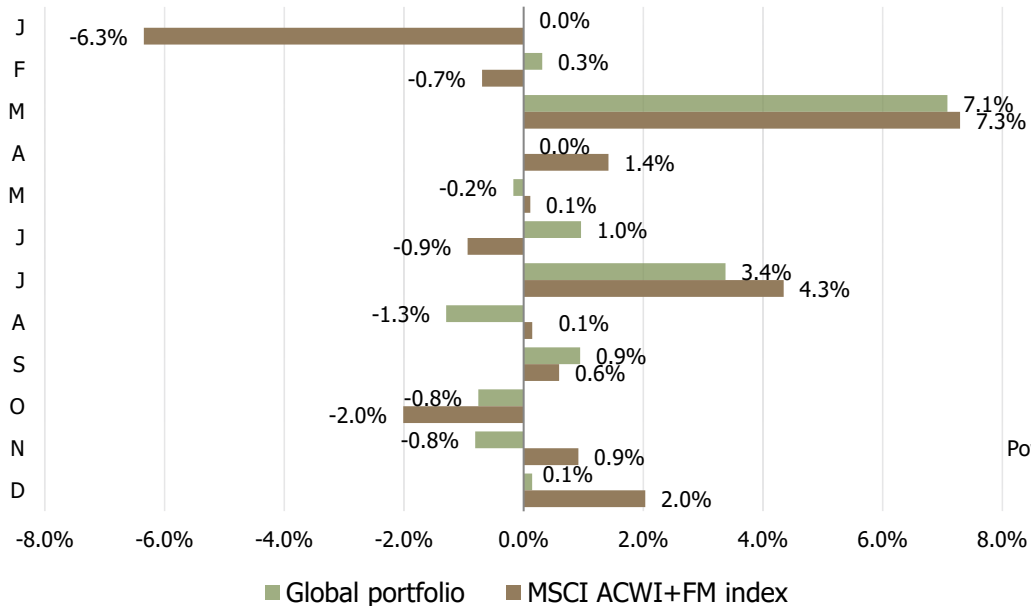
## YTD portfolio performance vs benchmark



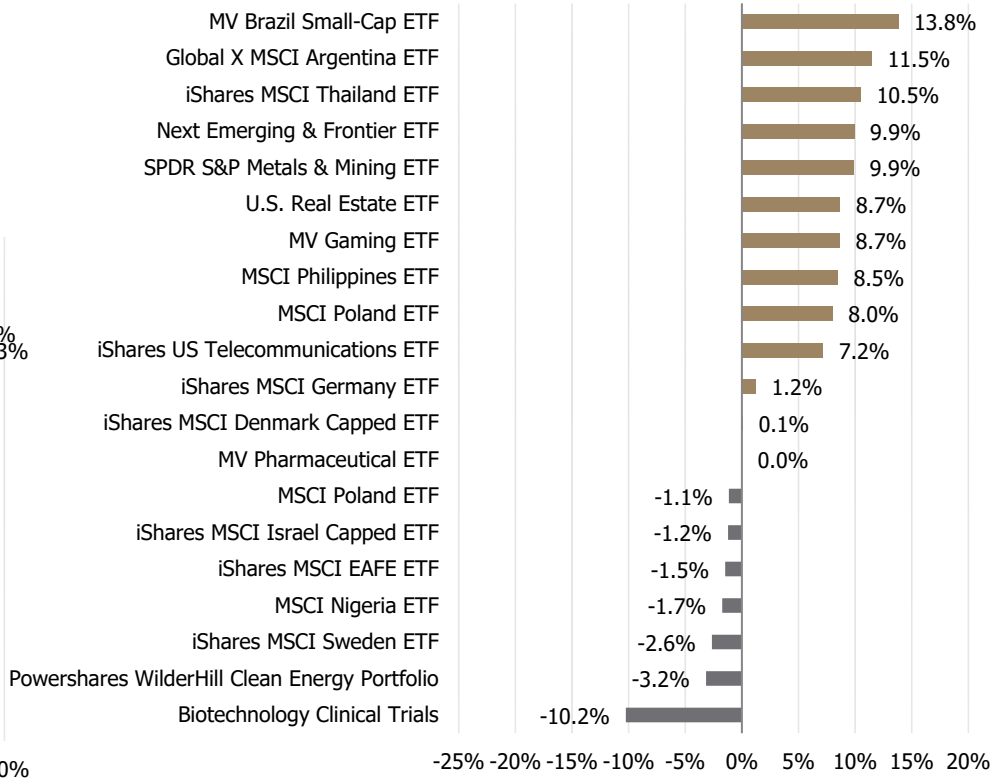
## Portfolio indicators

	Return	Jensen' $\alpha$	$\beta$	Sharpe ratio	Sortino ratio	Standard deviation ( $\delta$ )	Downside risk (dd)
Global portfolio	10.30%	8.0%	0.25	1.41	2.24	6.38%	5.36%
MSCI ACWI+FM	6.21%			0.40	0.51	12.94%	10.20%

## Monthly performance



## 10 best & worst investments



## List of recommendations for 2016

Ticker	Name	Open date	Close / Valuation date	Days open	Return
THD	iShares MSCI Thailand ETF	08.02.2016	24.03.2016	45	10.5%
BJK	MV Gaming ETF	18.02.2016	23.03.2016	34	6.7%
EMFM	Next Emerging & Frontier ETF	18.02.2016	24.03.2016	35	9.9%
EPHE	MSCI Philippines ETF	18.02.2016	24.03.2016	35	8.5%
EPOL	MSCI Poland ETF	18.02.2016	24.03.2016	35	8.0%
IYR	U.S. Real Estate ETF	18.02.2016	24.03.2016	35	8.7%
BRF	MV Brazil Small-Cap ETF	01.03.2016	24.03.2016	23	13.8%
HEWG	iShares MSCI Germany ETF	01.03.2016	24.03.2016	23	1.2%
IHF	iShares U.S. Healthcare Prov. ETF	01.03.2016	24.03.2016	23	1.7%
ARGT	Global X MSCI Argentina ETF	17.05.2016	25.08.2016	100	11.5%
XME	SPDR S&P Metals & Mining ETF	09.06.2016	25.08.2016	77	9.9%
PPH	MV Pharmaceutical ETF	07.07.2016	26.08.2016	50	0.0%
BJK	MV Gaming ETF	15.07.2016	24.10.2016	101	8.7%
EWQ	iShares MSCI France ETF	25.07.2016	15.09.2016	52	2.5%
EPOL	MSCI Poland ETF	01.08.2016	12.09.2016	42	2.5%
NGE	MSCI Nigeria ETF	19.09.2016	14.10.2016	25	-1.7%
PSCD	S&P SmallCap Consumer Disc. ETF	14.11.2016	30.12.2016	46	2.7%
BBC	Biotechnology Clinical Trials	15.11.2016	30.11.2016	15	-10.2%
XHB	SPDR S&P Homebuilders ETF	16.11.2016	30.12.2016	44	1.9%
IYZ	iShares US Telecommunications ETF	22.11.2016	30.12.2016	38	7.2%
EFA	iShares MSCI EAFE ETF	08.12.2016	27.12.2016	19	-1.5%
EFNL	iShares MSCI Finland Capped ETF	08.12.2016	30.12.2016	22	1.4%
EIS	iShares MSCI Israel Capped ETF	08.12.2016	27.12.2016	19	-1.2%
EPOL	MSCI Poland ETF	08.12.2016	30.12.2016	22	-1.1%
EWD	iShares MSCI Sweden ETF	08.12.2016	30.12.2016	22	-2.6%
PBW	Powershares Clean Energy Portfolio	08.12.2016	30.12.2016	22	-3.2%
EDEN	iShares MSCI Denmark Capped ETF	29.12.2016	30.12.2016	1	0.1%