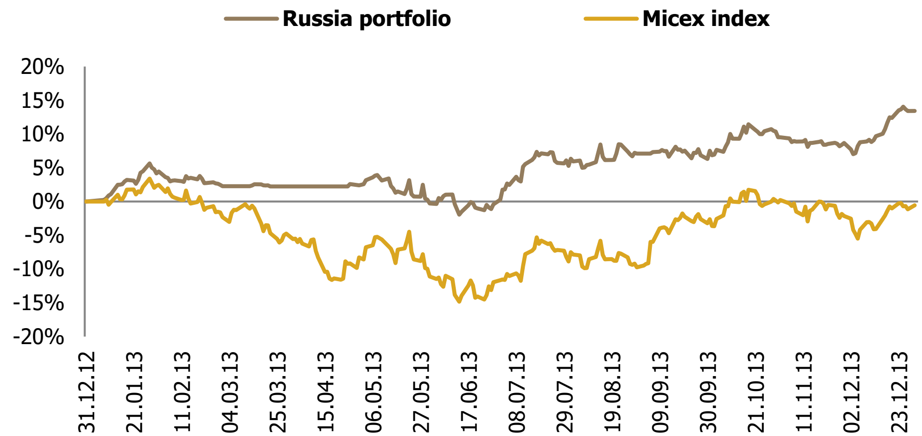
Russia model portfolio report
FY2013

Transparent Knowledge

Russia portfolio FY2013 data

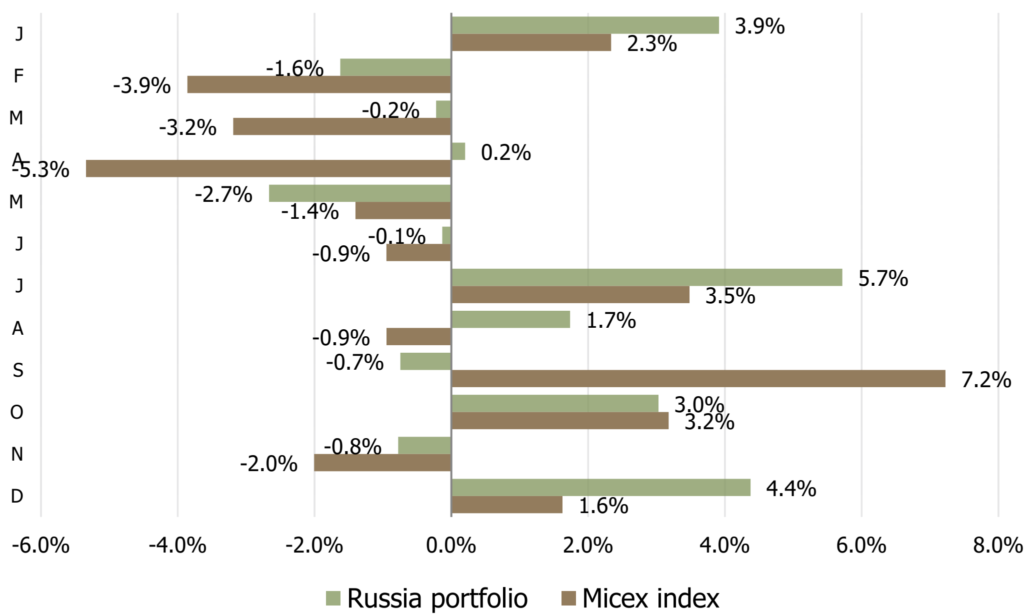
YTD portfolio performance vs benchmark



Portfolio indicators

	Return	Jensen' α	ß	Sharpe ratio	Sortino ratio	Standard deviation (δ)	Downside risk (dd)
Russia portfolio	13.16%	9.64%	0.38	0.78	1.08	9.21%	6.63%
Micex index	-0.56%			-0.42	-0.70	15.44%	9.31%

Monthly performance



10 best & worst investments