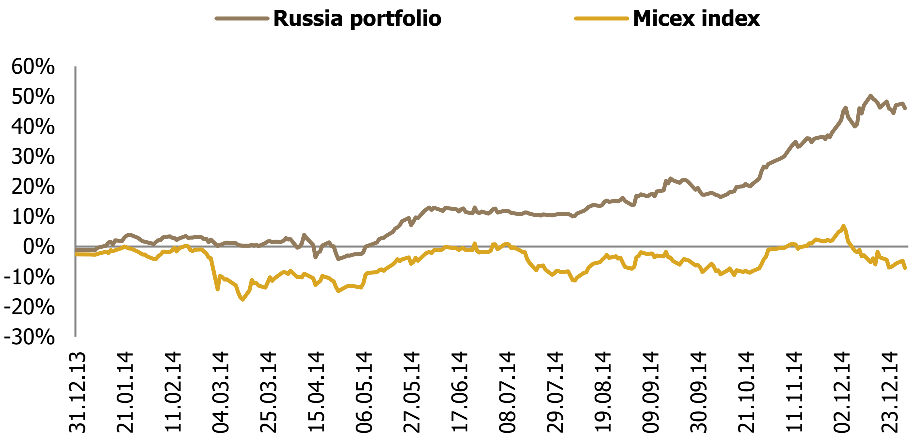
Russia model portfolio report
FY2014

Transparent Knowledge

Russia portfolio FY2014 data

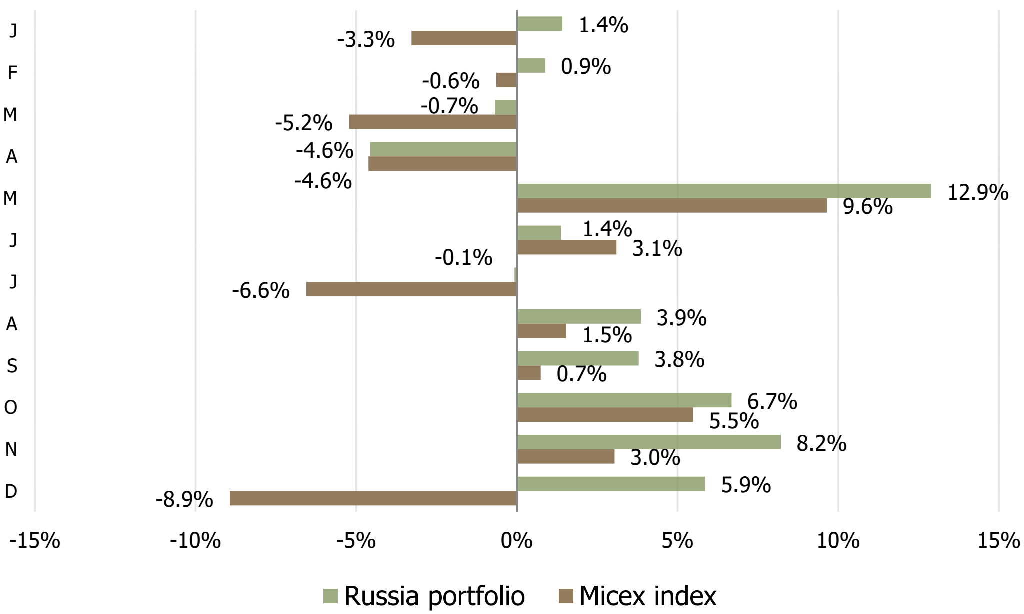
YTD portfolio performance vs benchmark



Portfolio indicators

	Return	Jensen' α	ß	Sharpe ratio	Sortino ratio	Standard deviation (δ)	Downside risk (dd)
Russia portfolio	46.05%	45.29%	0.39	2.59	3.69	15.54%	10.90%
Micex index	-7.10%			-0.55	-0.67	23.54%	19.13%

Monthly performance



10 best & worst investments