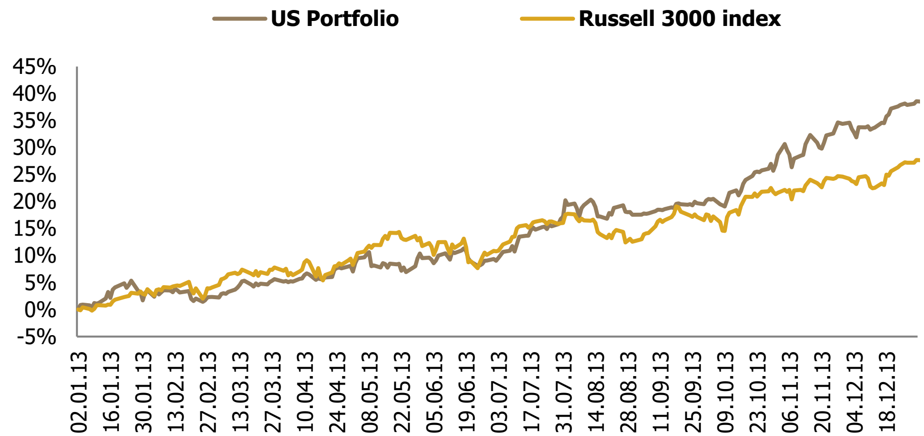
US model portfolio report
FY2013

Transparent Knowledge

US portfolio FY2013 data

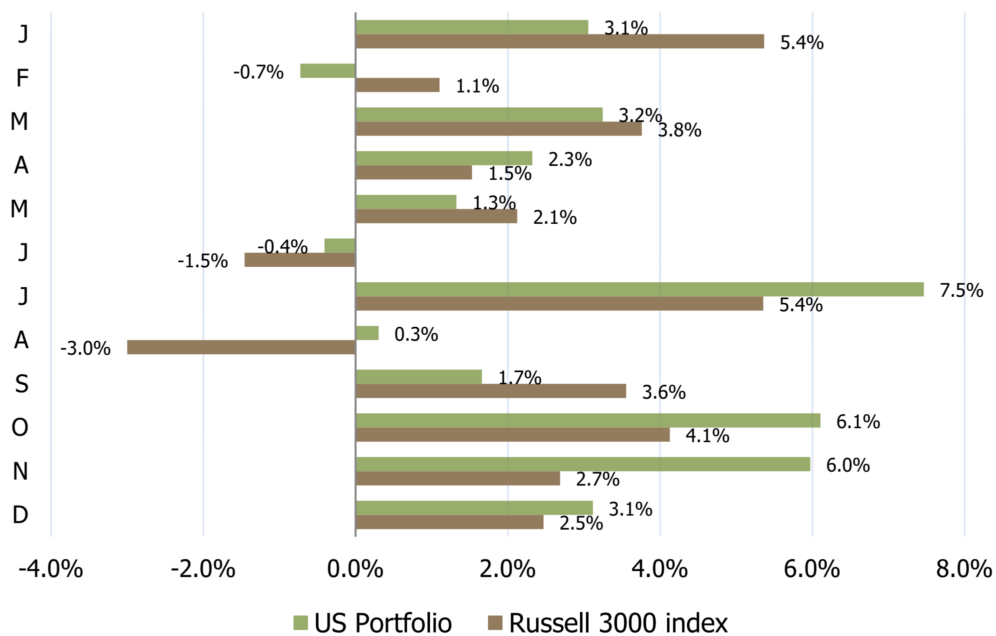
YTD portfolio performance vs benchmark



Portfolio indicators

	Return	Jensen' α	ß	Sharpe ratio	Sortino ratio	Standard deviation (δ)	Downside risk (dd)
US portfolio	38.57%	21.11%	0.62	3.03	4.76	10.74%	7.29%
Russell 3000	27.69%			2.35	3.30	11.35%	8.09%

Monthly performance



10 best & worst investments