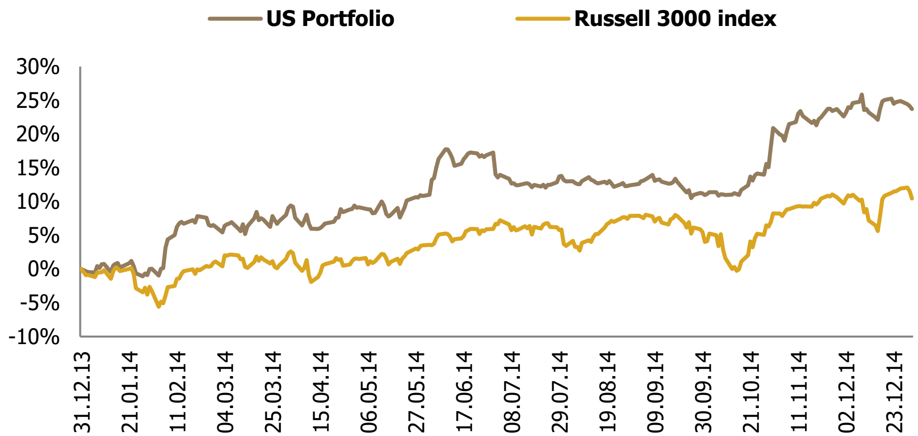
US model portfolio report
FY2014

Transparent Knowledge

US portfolio FY2014 data

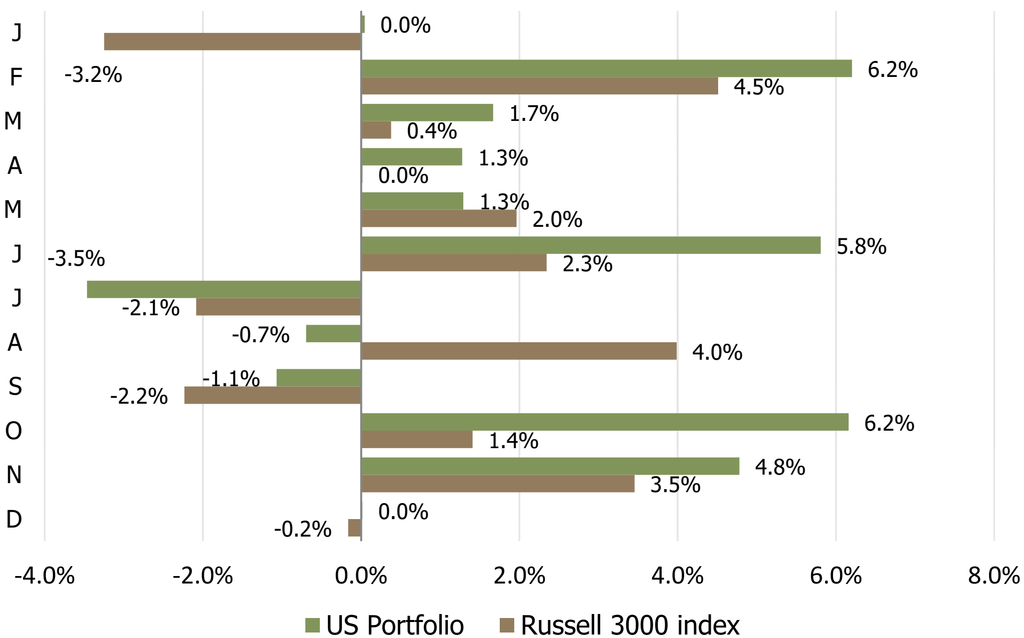
YTD portfolio performance vs benchmark



Portfolio indicators

	Return	Jensen' α	ß	Sharpe ratio	Sortino ratio	Standard deviation (δ)	Downside risk (dd)
US portfolio	23.71%	17.15%	0.59	1.94	3.14	10.95%	6.80%
Russell 3000	10.45%			0.81	1.08	11.70%	8.74%

Monthly performance



10 best & worst investments