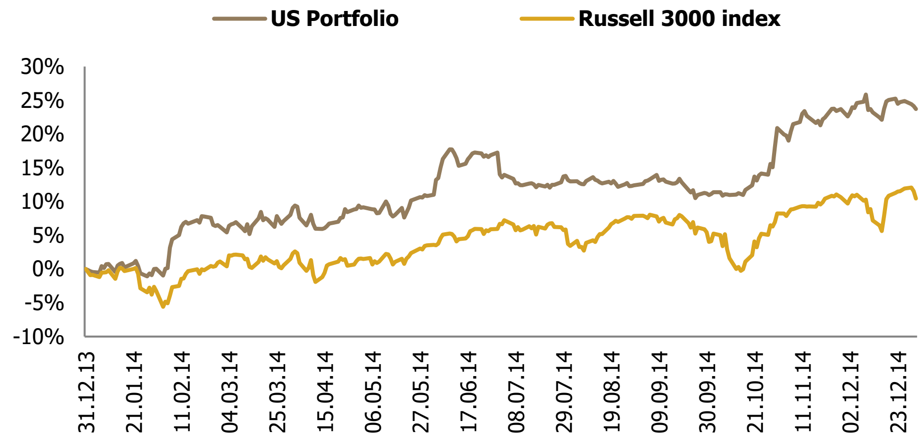
US model portfolio report
FY2015

Transparent Knowledge

US portfolio FY2015 data

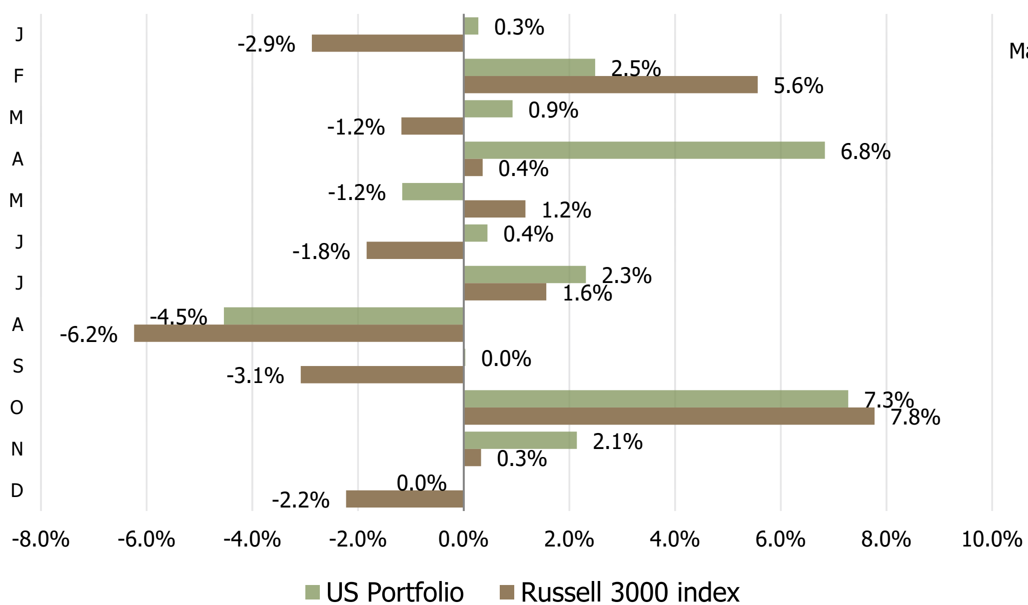
YTD portfolio performance vs benchmark



Portfolio indicators

	Return	Jensen' α	ß	Sharpe ratio	Sortino ratio	Standard deviation (δ)	Downside risk (dd)
US portfolio	17.76%	17.87%	0.44	1.54	2.47	10.55%	6.72%
Russell 3000	-1.47%			-0.16	-0.23	15.32%	10.67%

Monthly performance



10 best & worst investments