# Patrick Clark

# Monthly Risk Report

# January 2010

Covestor Inc
Daily Risk Statistics
Patrick B Clark vs. S&P 500 Index
From 31/12/09 to 31/01/10

| | Portfolio | Benchmark | Difference |
|---|---|---|---|
| **Absolute Risk** | | | |
| Daily Range | 9.29% | 3.82% | 5.48% |
| Daily Standard Deviation | 1.71% | 0.79% | 0.92% |
| **Downside Risk** | | | |
| Annual Minimum Acceptable Return | 0.00% | 0.00% | |
| Daily Minimum Acceptable Return | 0.00% | 0.00% | |
| Daily Downside Probability | 41.94% | 25.81% | 16.13% |
| Daily Expected Downside Value | -0.71% | -0.32% | -0.40% |
| Daily Downside Deviation | -1.24% | -0.68% | -0.57% |
| Daily VAR of 1,000 at 95% confidence | -31 | -14 | -17 |
| **Benchmark-Relative Risk** | | | |
| Correlation | 0.55 | | |
| R-Squared | 0.30 | | |
| Daily Tracking Error | 1.44% | | |
| **Regression** | | | |
| Beta | 1.18 | | |
| Daily Alpha | -0.17% | | |
| CAPM Beta | 1.18 | | |
| Jensen's Daily Alpha | -0.17% | | |