Stephanie Sammons

Monthly Risk Report

October 2009

Covestor Ltd.
Daily Risk Statistics
Stephanie A Sammons vs. S&P 500 Index
From 30/09/09 to 31/10/09

	Portfolio	Benchmark	Difference
Absolute Risk			
Daily Range	3.74%	5.06%	-1.32%
Daily Standard Deviation	0.75%	1.12%	-0.37%
Downside Risk			
Annual Minimum Acceptable Return	0.00%	0.00%	
Daily Minimum Acceptable Return	0.00%	0.00%	
Daily Downside Probability	32.26%	35.48%	-3.23%
Daily Expected Downside Value	-0.24%	-0.42%	0.19%
Daily Downside Deviation	-0.53%	-0.87%	0.34%
Daily VAR of 1,000 at 95% confidence	-12	-19	7
Benchmark-Relative Risk			
Correlation	0.89		
R-Squared	0.79		
Daily Tracking Error	0.57%		
Regression			
Beta	0.60		
Daily Alpha	0.05%		
CAPM Beta	0.60		
Jensen's Daily Alpha	0.05%		