Tim Sykes Agg

Monthly Risk Report

January 2010

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

	Portfolio	Benchmark	Difference
Absolute Risk			
Daily Range	2.26%	3.82%	-1.55%
Daily Standard Deviation	0.39%	0.79%	-0.40%
Downside Risk			
Annual Minimum Acceptable Return	0.00%	0.00%	
Daily Minimum Acceptable Return	0.00%	0.00%	
Daily Downside Probability	25.81%	25.81%	0.00%
Daily Expected Downside Value	-0.09%	-0.32%	0.23%
Daily Downside Deviation	-0.26%	-0.68%	0.42%
Daily VAR of 1,000 at 95% confidence	-6	-14	8
Benchmark-Relative Risk			
Correlation	-0.41		
R-Squared	0.17		
Daily Tracking Error	1.02%		
Regression			
Beta	-0.20		
Daily Alpha	-0.01%		
CAPM Beta	-0.20		
Jensen's Daily Alpha	-0.01%		