Timothy Sykes

Monthly Risk Report

August 2009

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Daily Risk Statistics
Timothy Sykes vs. S&P 500 Index
From 31/07/09 to 31/08/09

	Portfolio	Benchmark	Difference
Absolute Risk			
Daily Range	2.48%	4.29%	-1.81%
Daily Standard Deviation	0.52%	0.83%	-0.31%
Downside Risk			
Annual Minimum Acceptable Return	0.00%	0.00%	
Daily Minimum Acceptable Return	0.00%	0.00%	
Daily Downside Probability	6.45%	29.03%	-22.58%
Daily Expected Downside Value	-0.05%	-0.22%	0.17%
Daily Downside Deviation	-0.21%	-0.55%	0.34%
Daily VAR of 1,000 at 95% confidence	-7	-13	6
Benchmark-Relative Risk			
Correlation	-0.06		
R-Squared	0.00		
Daily Tracking Error	1.00%		
Regression			
Beta	-0.03		
Daily Alpha	0.16%		
CAPM Beta	-0.03		
Jensen's Daily Alpha	0.16%		