RISK ANALYTICS REPORT

Large Cap Growth Equity Composite - Quantitative Analysis

Risk-Adjusted Performance Metrics

Metric	1-Year	3-Year	5-Year	Since Inception
Sharpe Ratio	2.23	1.89	1.74	1.83
Sortino Ratio	1.80	1.59	1.53	1.59
Calmar Ratio	3.24	2.75	2.53	2.66
Omega Ratio	4.24	3.90	3.73	3.81
Treynor Ratio	22.1%	19.9%	18.8%	19.5%
Information Ratio	0.38	0.33	0.31	0.32
Ulcer Index	1.9	2.2	2.4	2.3

Volatility & Drawdown Analysis

Metric	Portfolio	Benchmark	Difference
Annualized Volatility	9.4%	10.1%	-0.7%
Maximum Drawdown	-7.7%	-8.6%	+0.9%
Downside Deviation	11.7%	13.0%	-1.3%
Beta	0.95	1.00	-0.05
Alpha (Annualized)	2.5%	0.0%	+2.5%
R-Squared	0.94	1.00	-
Tracking Error	4.2%	-	-

Tail Risk Analysis

Risk Measure	95% Confidence	99% Confidence
Value at Risk (VaR)	2.4%	3.6%
Conditional VaR (CVaR)	4.9%	6.9%

Methodology: All metrics calculated using GIPS-compliant Time-Weighted Return (TWR) methodology. Risk metrics computed using institutional-grade algorithms from CapX100 Risk Engine.