

RISK ANALYTICS REPORT

Test_Prof - Quantitative Analysis

Risk-Adjusted Performance Metrics

| Metric | 1-Year | 3-Year | 5-Year | Since Inception |
|-------------------|--------|--------|--------|-----------------|
| Sharpe Ratio | 2.50 | 2.13 | 1.95 | 2.05 |
| Sortino Ratio | 1.90 | 1.67 | 1.62 | 1.67 |
| Calmar Ratio | 7.28 | 6.19 | 5.68 | 5.97 |
| Omega Ratio | 4.12 | 3.79 | 3.63 | 3.71 |
| Treynor Ratio | 15.0% | 13.5% | 12.7% | 13.2% |
| Information Ratio | 0.38 | 0.33 | 0.31 | 0.32 |
| Ulcer Index | 0.7 | 0.9 | 0.9 | 0.9 |

Volatility & Drawdown Analysis

| Metric | Portfolio | Benchmark | Difference |
|-----------------------|-----------|-----------|------------|
| Annualized Volatility | 5.7% | 6.4% | -0.7% |
| Maximum Drawdown | -2.5% | -3.4% | +0.9% |
| Downside Deviation | 7.5% | 8.8% | -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) | 1.9% | 2.9% |
| Conditional VaR (CVaR) | 2.2% | 3.1% |

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