RISK ANALYTICS REPORT

Sample Composite - Quantitative Analysis

Risk-Adjusted Performance Metrics

Metric	1-Year	3-Year	5-Year	Since Inception
Sharpe Ratio	0.72	0.61	0.56	0.59
Sortino Ratio	0.69	0.61	0.59	0.61
Calmar Ratio	0.77	0.65	0.60	0.63
Omega Ratio	1.68	1.55	1.48	1.52
Treynor Ratio	0.0%	0.0%	0.0%	0.0%
Information Ratio	0.00	0.00	0.00	0.00
Ulcer Index	7.4	8.6	9.3	8.9

Volatility & Drawdown Analysis

Metric	Portfolio	Benchmark	Difference
Annualized Volatility	17.3%	18.0%	-0.7%
Maximum Drawdown	-21.6%	-22.5%	+0.9%
Downside Deviation	18.1%	19.4%	-1.3%
Beta	0.92	1.00	-0.08
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)	7.8%	11.6%
Conditional VaR (CVaR)	9.3%	13.1%

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