RISK ANALYTICS REPORT

Sample Composite - Quantitative Analysis

Risk-Adjusted Performance Metrics

Metric	1-Year	3-Year	5-Year	Since Inception
Sharpe Ratio	0.67	0.57	0.52	0.55
Sortino Ratio	0.66	0.58	0.56	0.58
Calmar Ratio	0.72	0.61	0.56	0.59
Omega Ratio	1.64	1.51	1.44	1.47
Treynor Ratio	12.1%	10.9%	10.3%	10.7%
Information Ratio	0.38	0.33	0.31	0.32
Ulcer Index	7.3	8.4	9.2	8.8

Volatility & Drawdown Analysis

Metric	Portfolio	Benchmark	Difference
Annualized Volatility	17.1%	17.8%	-0.7%
Maximum Drawdown	-21.6%	-22.5%	+0.9%
Downside Deviation	17.4%	18.7%	-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)	7.7%	11.6%
Conditional VaR (CVaR)	8.9%	12.5%

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