RISK ANALYTICS REPORT

Test_Goldman - Quantitative Analysis

Risk-Adjusted Performance Metrics

Metric	1-Year	3-Year	5-Year	Since Inception
Sharpe Ratio	2.61	2.22	2.04	2.14
Sortino Ratio	1.97	1.73	1.67	1.73
Calmar Ratio	6.84	5.81	5.33	5.61
Omega Ratio	4.21	3.88	3.71	3.79
Treynor Ratio	17.4%	15.6%	14.8%	15.3%
Information Ratio	0.38	0.33	0.31	0.32
Ulcer Index	0.9	1.0	1.1	1.0

Volatility & Drawdown Analysis

Metric	Portfolio	Benchmark	Difference
Annualized Volatility	6.3%	7.0%	-0.7%
Maximum Drawdown	-3.0%	-3.9%	+0.9%
Downside Deviation	8.4%	9.7%	-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)	2.1%	3.2%
Conditional VaR (CVaR)	2.8%	3.9%

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