SAMPLE REPORT

Real Markets | PRO | ANALYSIS REPORT

RESULT: LOW DRAWDOWN RISK — over the sample period a portfolio at today's composition lost up to 2.5% from its peak (about 245.09 EUR at today's value); on 1 day in 20 the portfolio lost more than 36.23 EUR (0.4% of its value). Main source of losses on bad days: USD (77%).

LOW

Against reference portfolios (largest decline on the same days): your portfolio 2.5%; 100% BTC: no data; 60/40: no data; equal weights 3.2%.

What to do now: check whether a decline of about 2.5% (about 245.09 EUR) and the losses on bad days fit your risk tolerance; USD contributes most to losses on bad days. The report describes the sample history and is not a recommendation to buy or sell.

Demonstration data: ECB reference rates (USD, GBP, JPY in EUR) and an example portfolio of EUR 10,000. This is a short version of a Real Markets Pro report — the full report also includes scope, all measurements, findings, data source and the document identifier. This is not investment advice.

YOUR PORTFOLIO

Portfolio value: 10,000 EUR (as declared by you); sample period: 2025-09-11 – 2026-11-13; observations: 300.
Change over the sample period: +3.5% (+350.78 EUR).
Largest decline from a peak: 2.5% (245.09 EUR at today's value).
Annualized volatility: 3.5%; worst single day in the sample: -0.7%.
A bad day: on the worst 5% of days in the sample the loss exceeded 36.23 EUR (0.4%); on average 49.18 EUR on such days.
Largest sources of loss on bad days: USD 77%; JPY 15%; GBP 8%.
Estimate uncertainty: bad day (95%) 36.23 EUR (95% confidence interval: 26.47–44.26 EUR; 16 of 300 days are in the 95% tail); average loss on bad days 49.18 EUR (95% confidence interval: 39.73–55.91 EUR); 1 day in 100: 55.36 EUR (95% confidence interval: 45.58–59.44 EUR; 4 of 300 days are in the 99% tail).
Comparison with simple reference portfolios on the same days. Your portfolio: decline 2.5%, Sharpe -0.01.
100% BTC: no data — the data has no BTC series; this comparison was not made.
60/40 equity/bond: no data — the data has neither an equity nor a bond series; this comparison was not made.
Equal weights of your holdings: largest decline 3.2%, annualized volatility 3.4%, Sharpe -0.29; your portfolio fell 0.8% points less; tracking error 1.1% a year.
The figures describe a portfolio held at today's composition, restored after each day of the sample. This is neither your account history nor a forecast.

SAMPLE REPORT

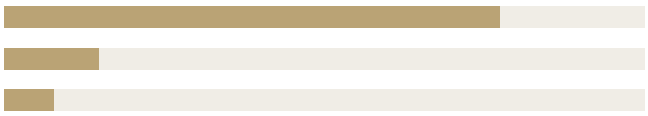
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ASSET SHARE OF BAD-DAY LOSS

USD: 77.4%

JPY: 14.8%

GBP: 7.8%



Share = the asset's contribution to the portfolio's average loss in the worst 5% of observations; a negative value offset losses. Amounts in TXT and JSON.

LIMITS OF THIS REPORT

1. The figures describe the sample history (2025-09-11 – 2026-11-13); they are not a forecast — future declines and losses can be larger.
2. Portfolio results use today's composition restored after each day; this is not your account history.
3. This is an informational analysis, not investment advice: the report does not say what to buy, sell or how to change the portfolio.
4. You supplied the data; we did not independently confirm its source.
5. The complete list of recorded limitations (28) is in the technical appendix of the TXT file and in the JSON file.