

Risk Report

Prepared for
Jane Doe

Report date
October 23, 2026

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Genesis Risk Monitor



Portfolio value

\$1,248,300

Holdings analysed

18

Top five weight

44.1%

Largest position

11.4% AAPL

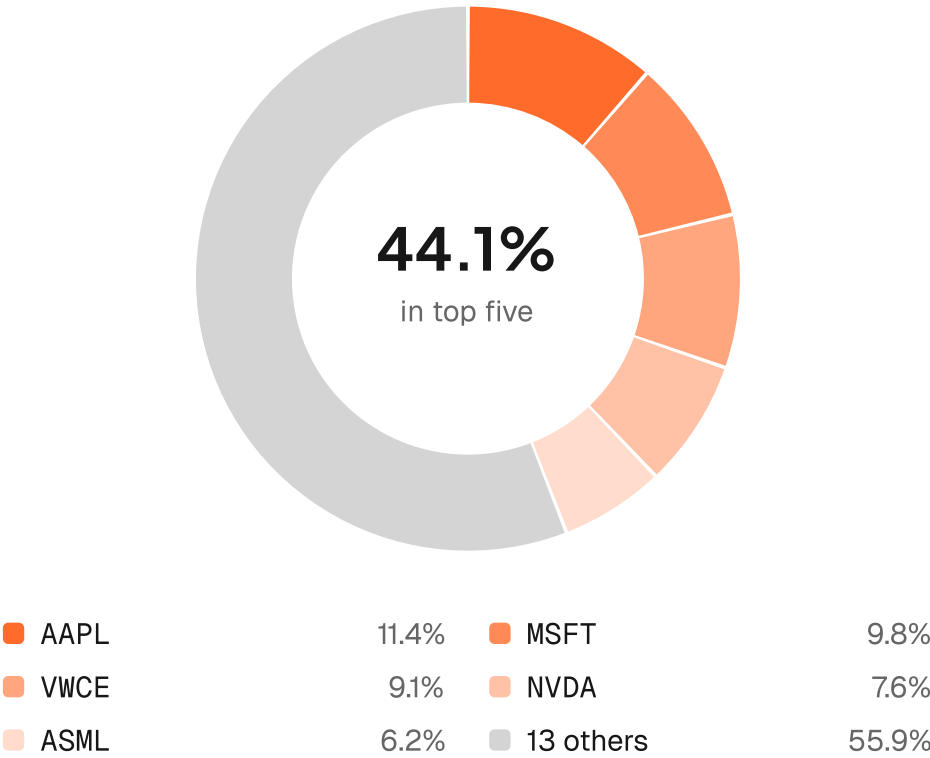
Top holdings

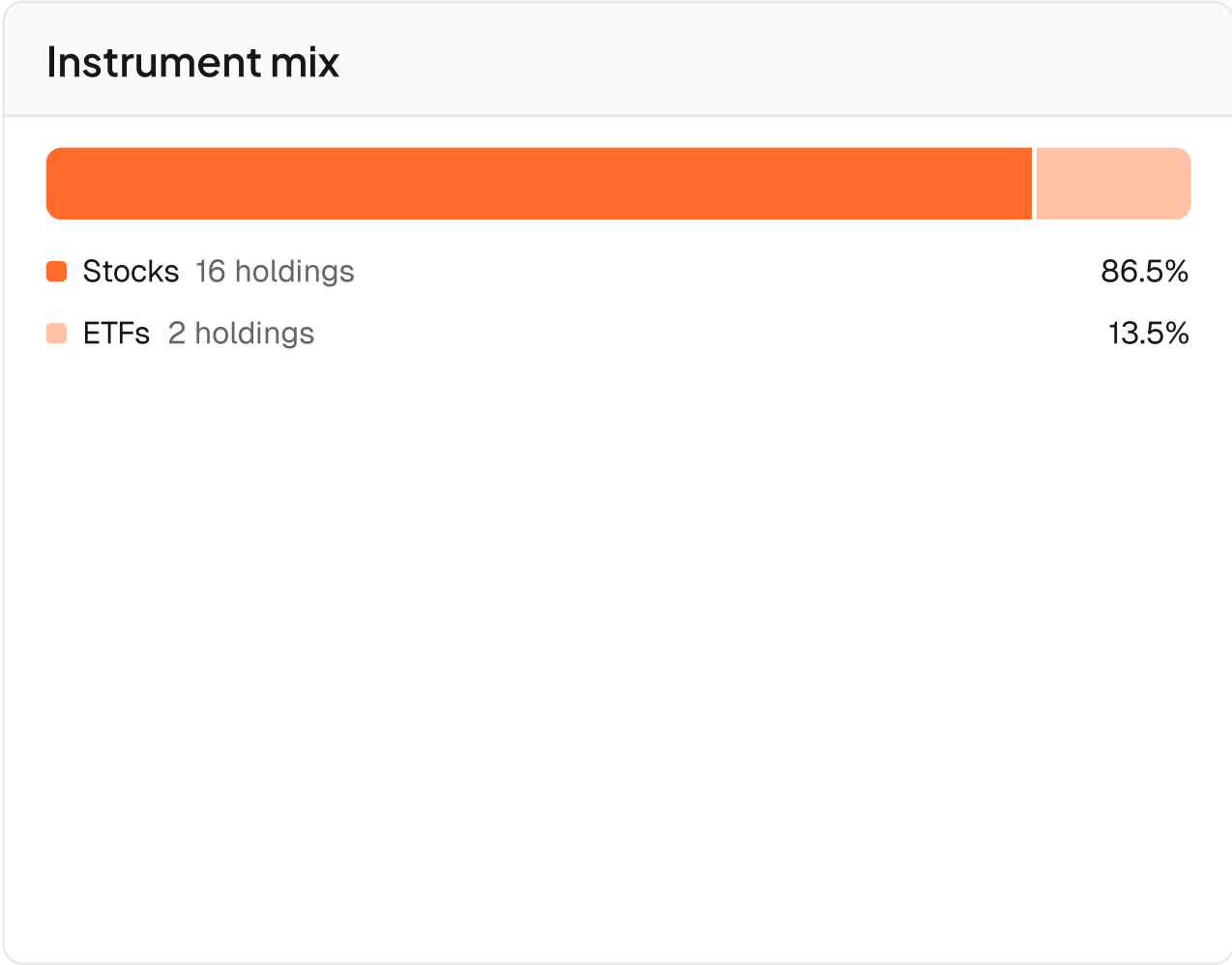
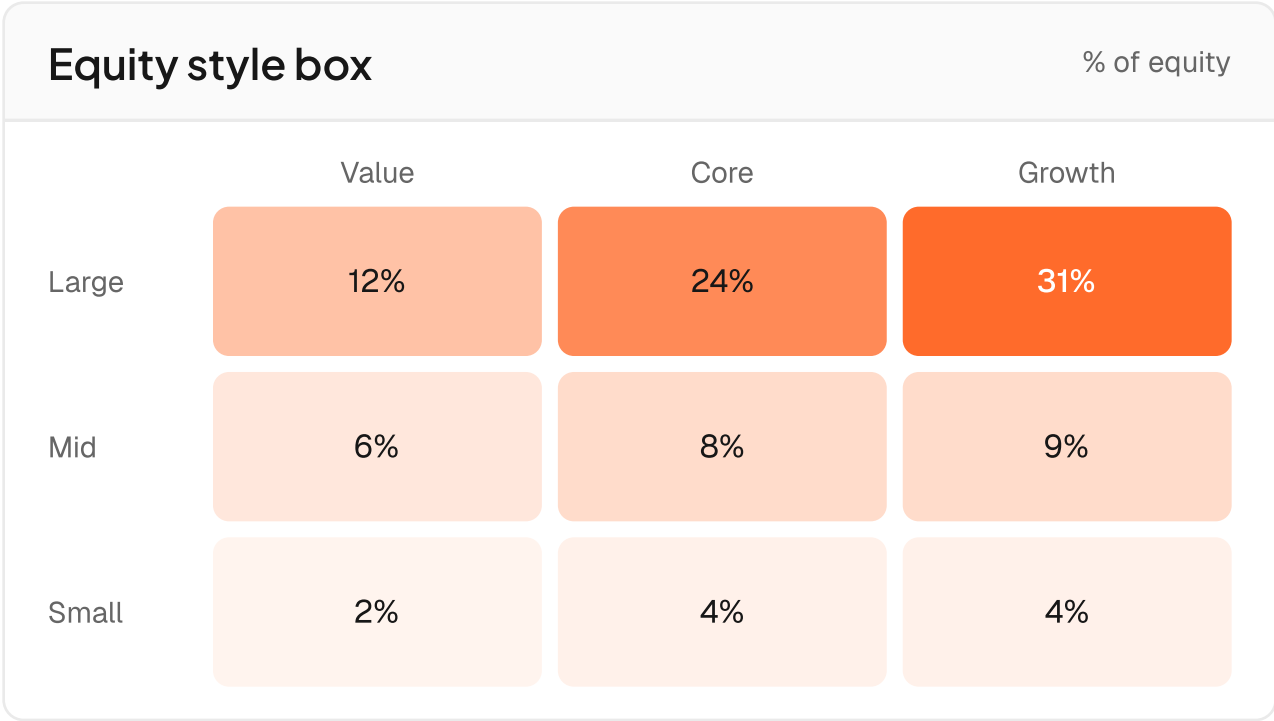
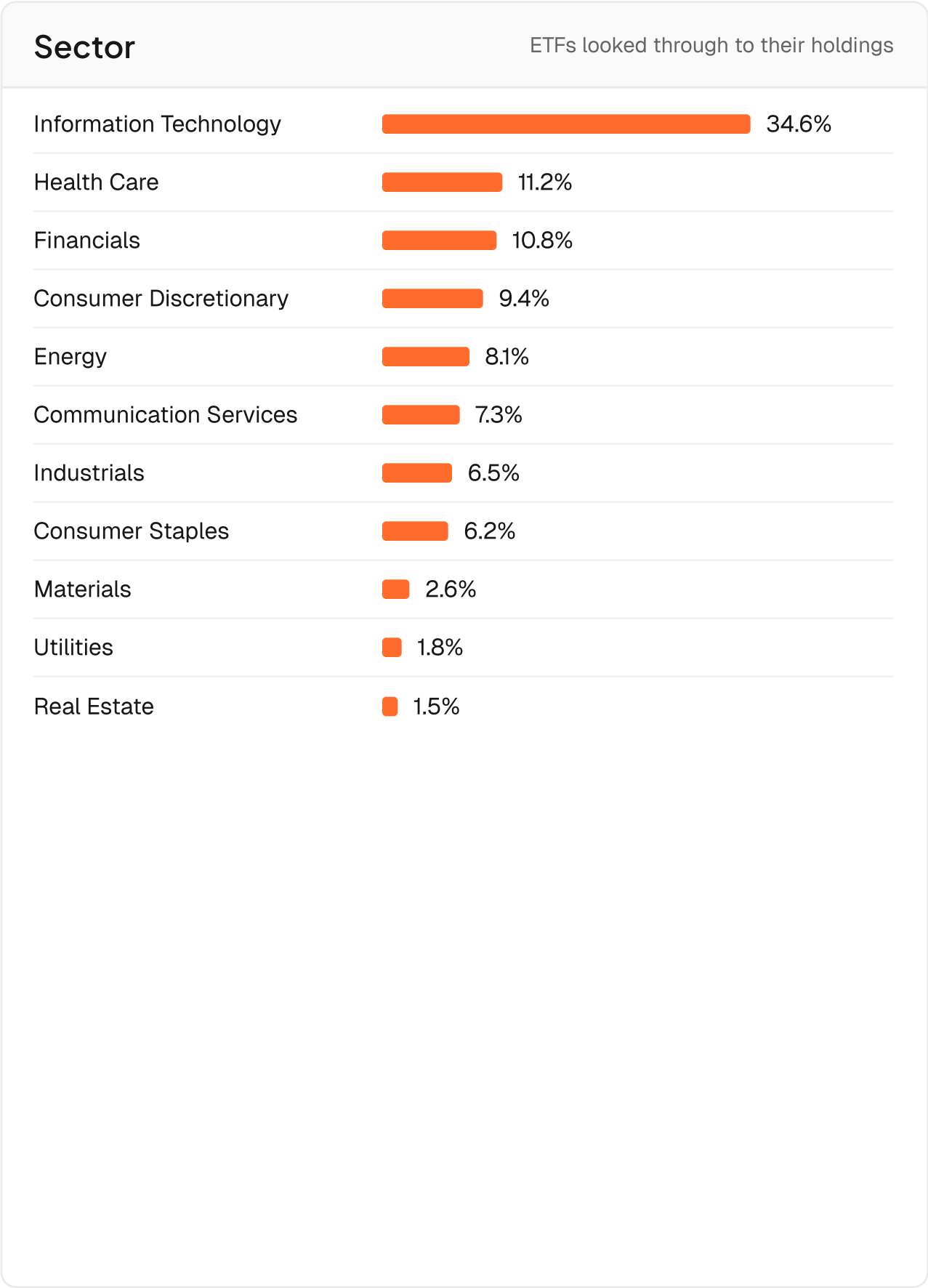
by weight

Ticker	Name	Exchange	Value (USD)	Weight
AAPL	Apple Inc.	NASDAQ	142,306	11.4%
MSFT	Microsoft Corporation	NASDAQ	122,333	9.8%
VWCE	Vanguard FTSE All-World UCITS ETF	XETRA	113,595	9.1%
NVDA	NVIDIA Corporation	NASDAQ	94,871	7.6%
ASML	ASML Holding N.V.	Euronext Amsterdam	77,395	6.2%
BP	BP p.l.c. ADR	NYSE	66,160	5.3%
NESN	Nestlé S.A.	SIX Swiss	61,167	4.9%
JPM	JPMorgan Chase & Co.	NYSE	58,670	4.7%
IWDA	iShares Core MSCI World UCITS ETF	Euronext Amsterdam	54,925	4.4%
NOVO-B	Novo Nordisk A/S	Copenhagen	51,180	4.1%
8 other holdings			405,698	32.5%

Allocation

by holding





Downside in dollars

What the risk numbers mean for
\$1,248,300

\$21,200

or more lost on 1 trading day in 20

\$29,960

average loss on those bad days

\$188,500

worst fall from a peak in the past
year

Volatility
annualised

16.8%

How far returns typically swing
around their average in a year.

Maximum drawdown
past year

-15.1%

The largest fall from a high point to
a later low.

Value at risk
95%, 1 day

-1.7%

A daily loss exceeded on about 1
day in 20.

Expected shortfall
95%, 1 day

-2.4%

The average loss on those worst 1-
in-20 days.

Sharpe ratio
past year

1.12

Return earned per unit of volatility,
above cash.

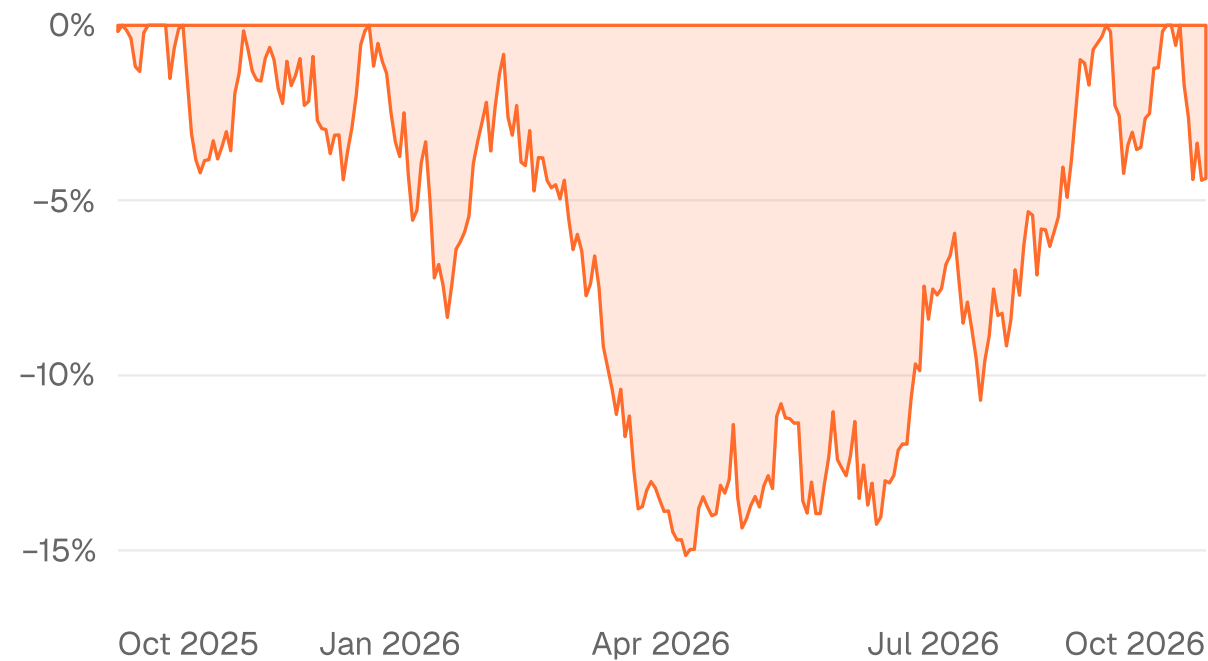
Beta
vs S&P 500

1.04

Moves about 1.04% for each 1%
move in the market.

Drawdown from peak

today's holdings, past year



Today's 18 holdings priced over the past year. This is how the current mix would have behaved,
not your actual past performance.

How we built this report

Holdings

We read each row of your file once and matched it to one listing. Where a ticker trades on several markets and your file named none, we used the US listing and said so on page 2. We never guess between two different companies.

Prices and currency

Each holding is priced in its own currency, then converted to US dollars at the latest exchange rate before anything is added up.

History

Risk figures use daily returns of today's holdings over the past year. A missing price is never treated as a 0% day; a holding without enough history is left out and listed.

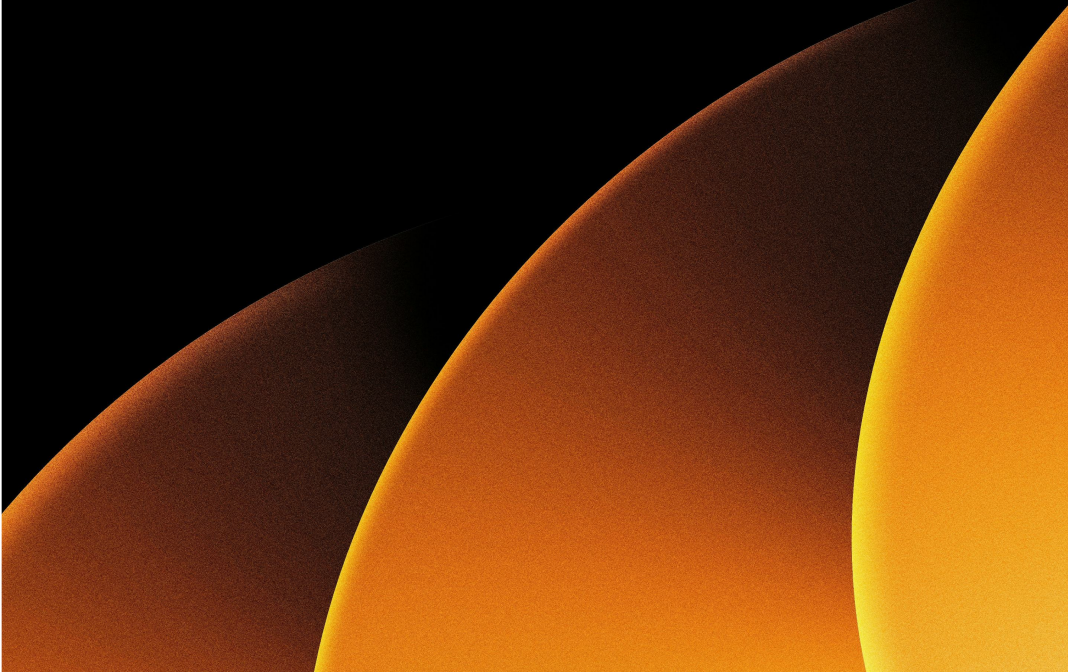
What this report is not

It is not investment advice, a performance report or a recommendation. Figures describe past behaviour, which does not predict future results.

Your data

We used your file and email only to produce and send this report. The uploaded holdings are deleted once it is sent.

 **Genesis Risk Monitor**



See risk *clearly*. Advise with *confidence*

Live risk, sector look-through, model comparisons and client-ready proposals for advisors.

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