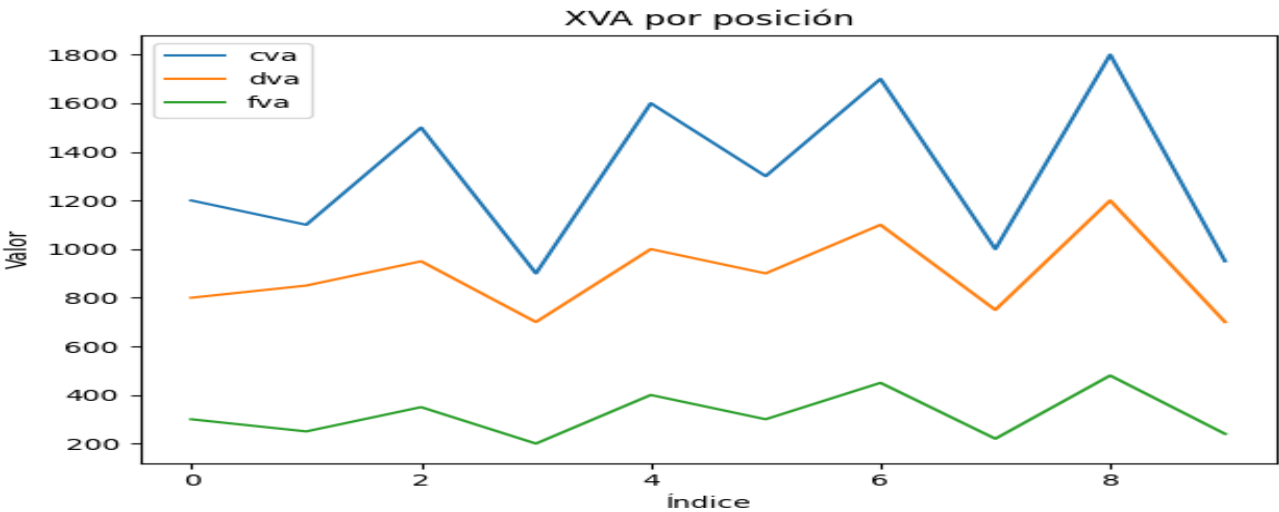


Reporte Financiero Completo

| id_posicion | operacion | fecha_valuacion | valor_presente | var_historico | var_Markowitz | cva | dva | fva |
|-------------|-----------|-----------------|----------------|---------------|---------------|--------|--------|-------|
| 1 | Swap | 2025-01-02 | 125000.0 | 4000.0 | 4200.0 | 1200.0 | 800.0 | 300.0 |
| 2 | Forward | 2025-02-11 | 95000.0 | 3800.0 | 3950.0 | 1100.0 | 850.0 | 250.0 |
| 3 | Swap | 2025-03-02 | 110000.0 | 4600.0 | 4500.0 | 1500.0 | 950.0 | 350.0 |
| 4 | Cap | 2025-01-21 | 88000.0 | 3100.0 | 3000.0 | 900.0 | 700.0 | 200.0 |
| 5 | Floor | 2025-04-16 | 103000.0 | 4700.0 | 4800.0 | 1600.0 | 1000.0 | 400.0 |
| 6 | Swap | 2025-05-11 | 98000.0 | 4550.0 | 4400.0 | 1300.0 | 900.0 | 300.0 |
| 7 | Swap | 2025-06-11 | 120000.0 | 5000.0 | 4900.0 | 1700.0 | 1100.0 | 450.0 |
| 8 | Forward | 2025-07-16 | 89000.0 | 3600.0 | 3500.0 | 1000.0 | 750.0 | 220.0 |
| 9 | Swap | 2025-08-11 | 133000.0 | 5200.0 | 5300.0 | 1800.0 | 1200.0 | 480.0 |
| 10 | Cap | 2025-09-06 | 87000.0 | 3450.0 | 3400.0 | 950.0 | 700.0 | 240.0 |

Gráfica de XVA



Gráfica de VaR

