Portfolio Report

Portfolio: Cartera_Diversificada

Currency: USD

Positions: AAPL, NVDA, XOM, NEE, LMT, CAT

Weights: 20.00%, 20.00%, 15.00%, 15.00%, 15.00%, 15.00%

Composition

Symbol	Asset Type	Provider	Weight	Last Price
AAPL	equity	YahooFinance	20.00%	269.7699890136719
NVDA	equity	YahooFinance	20.00%	188.0800018310547
XOM	equity	YahooFinance	15.00%	114.5
NEE	equity	YahooFinance	15.00%	82.0
LMT	equity	YahooFinance	15.00%	468.9200134277344
CAT	equity	YahooFinance	15.00%	569.780029296875

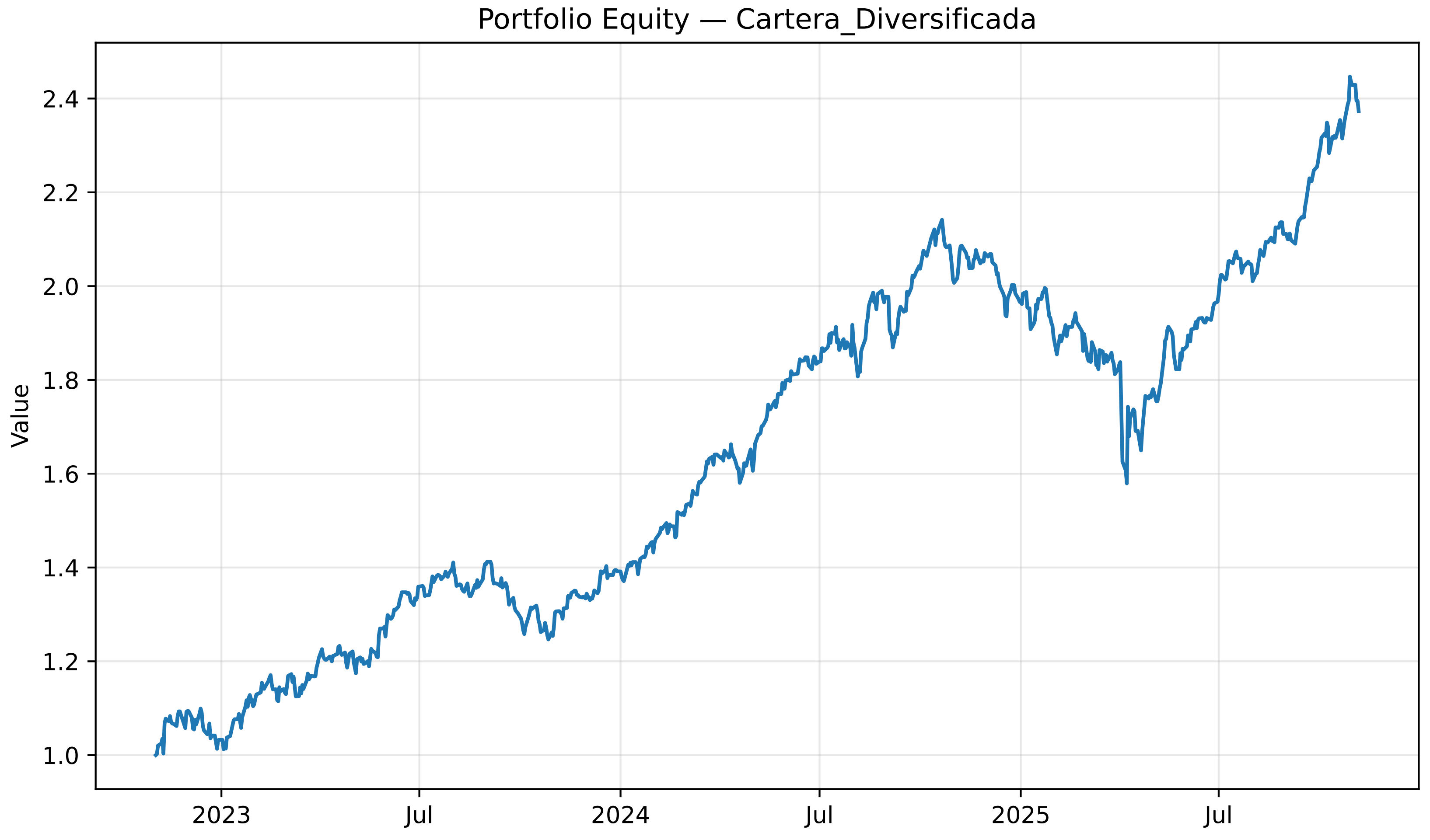
Portfolio Stats

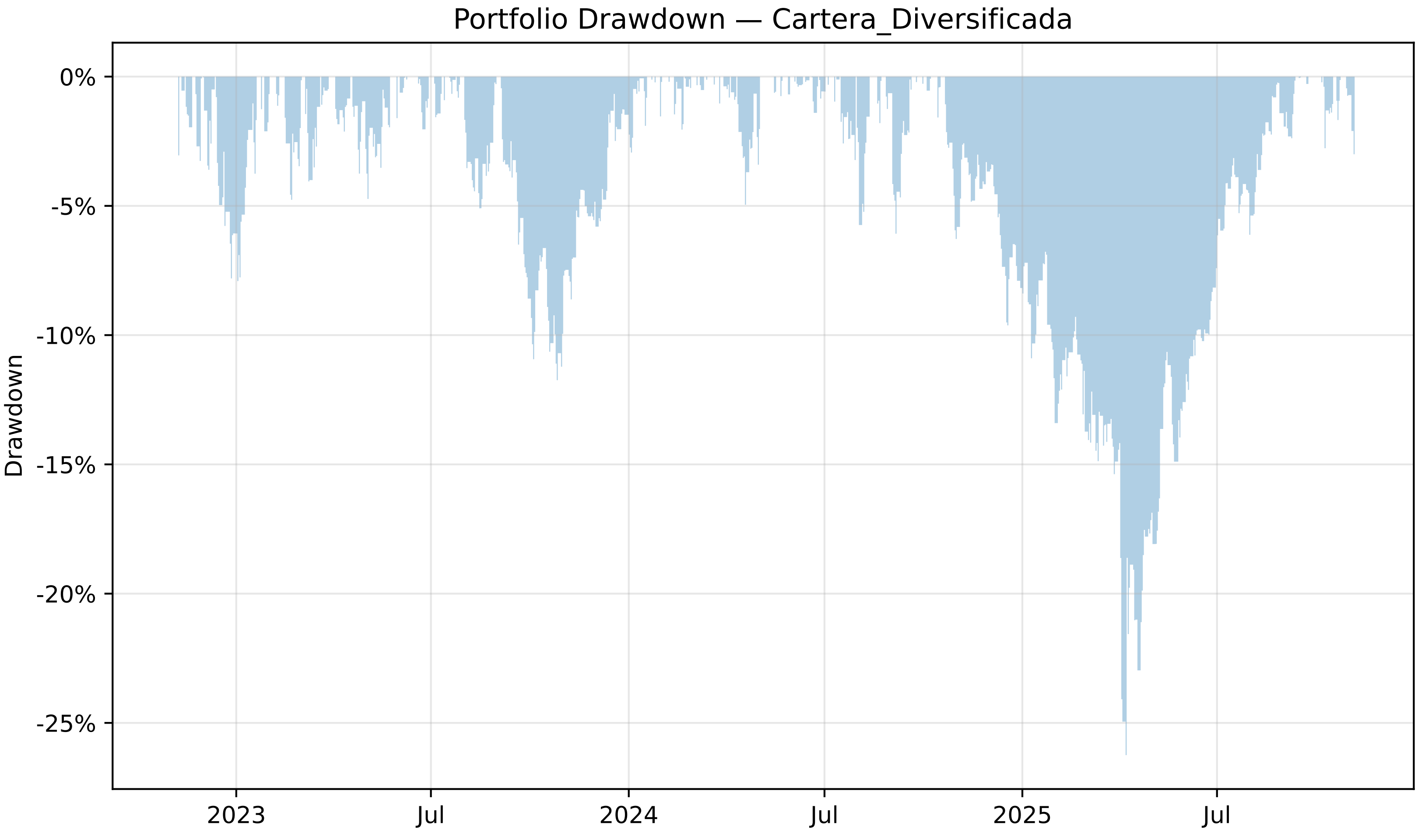
Metric	Value
μ (daily)	0.001100
σ (daily)	0.011261
Sharpe (daily)	0.097647
μ (annual)	0.277096
σ (annual)	0.178761
Max Drawdown	-0.262463
VaR 95% (daily)	-0.016088
CVaR 95% (daily)	-0.023995

Component Stats (daily)

index	Weight	μ (daily)	σ (daily)	Sharpe(d)	Skew	Kurt(excess)	VaR95	CVaR95
AAPL	20.00%	0.000760	0.016590	0.046	0.549	10.120	-0.0263	-0.0379
NVDA	20.00%	0.003345	0.031528	0.106	0.443	6.367	-0.0444	-0.0662
XOM	15.00%	0.000159	0.014262	0.011	-0.361	1.935	-0.0232	-0.0335
NEE	15.00%	0.000177	0.017038	0.010	-0.749	4.729	-0.0252	-0.0433
LMT	15.00%	0.000058	0.013020	0.004	-1.479	15.632	-0.0165	-0.0337
CAT	15.00%	0.001283	0.017674	0.073	0.358	5.682	-0.0254	-0.0383

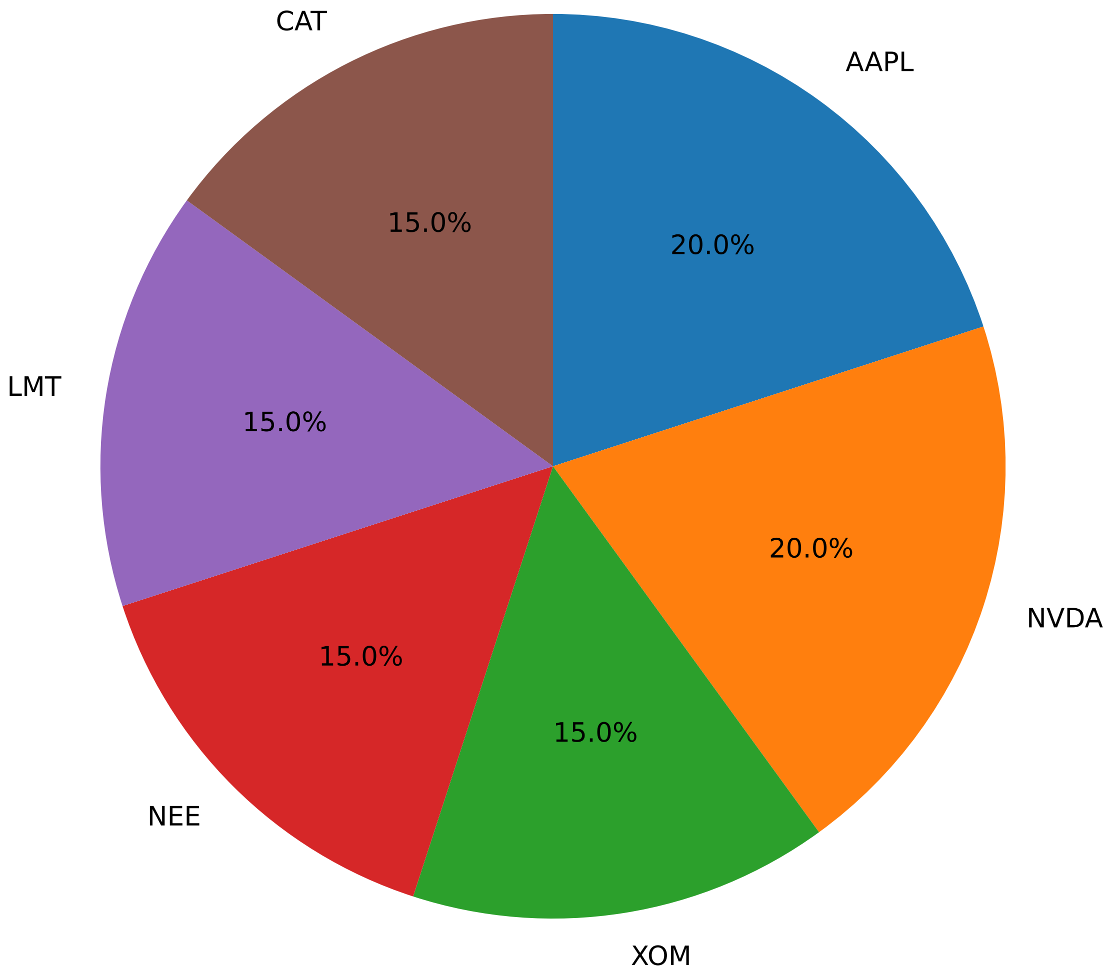
μ/σ en retornos log diarios; VaR/CVaR a 95%.

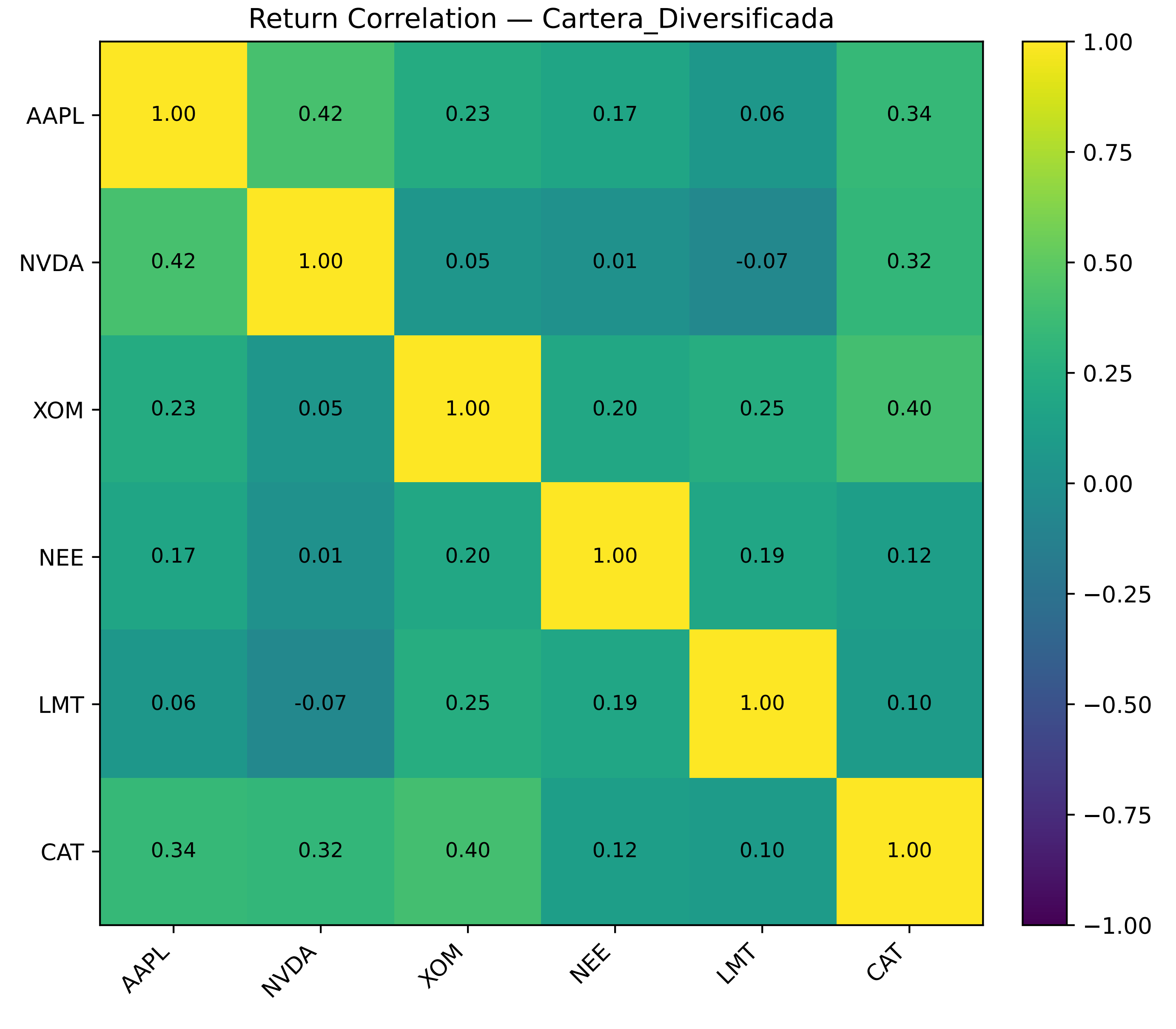

Portfolio Equity — Cartera_Diversificada
Value
2.4
2.2
2.0
1.8
1.6
1.4
1.2
1.0
2023
Jul
2024
Jul
2025
Jul



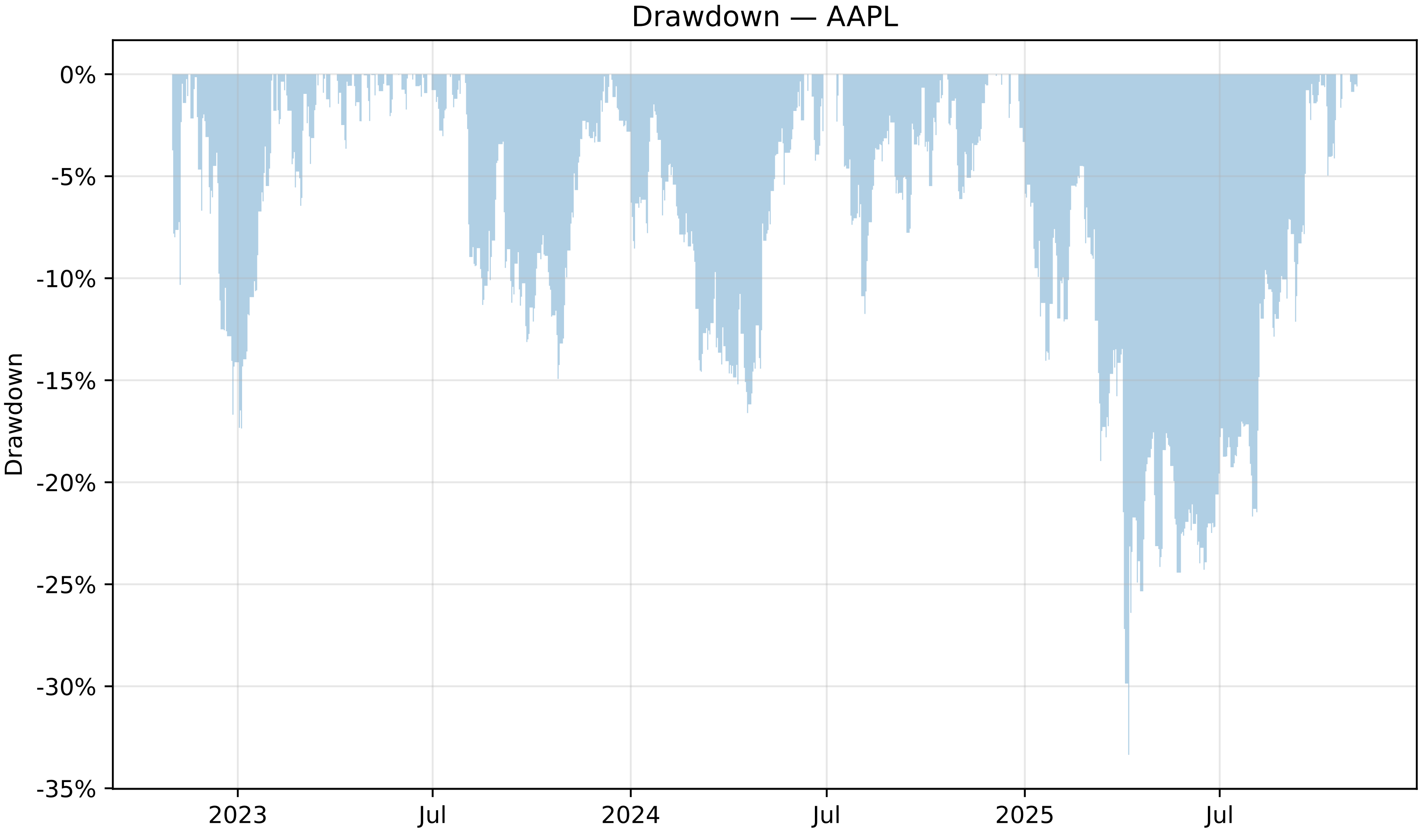
Portfolio Drawdown — Cartera_Diversificada
Drawdown
0%
-5%
-10%
-15%
-20%
-25%
2023
Jul
2024
Jul
2025
Jul

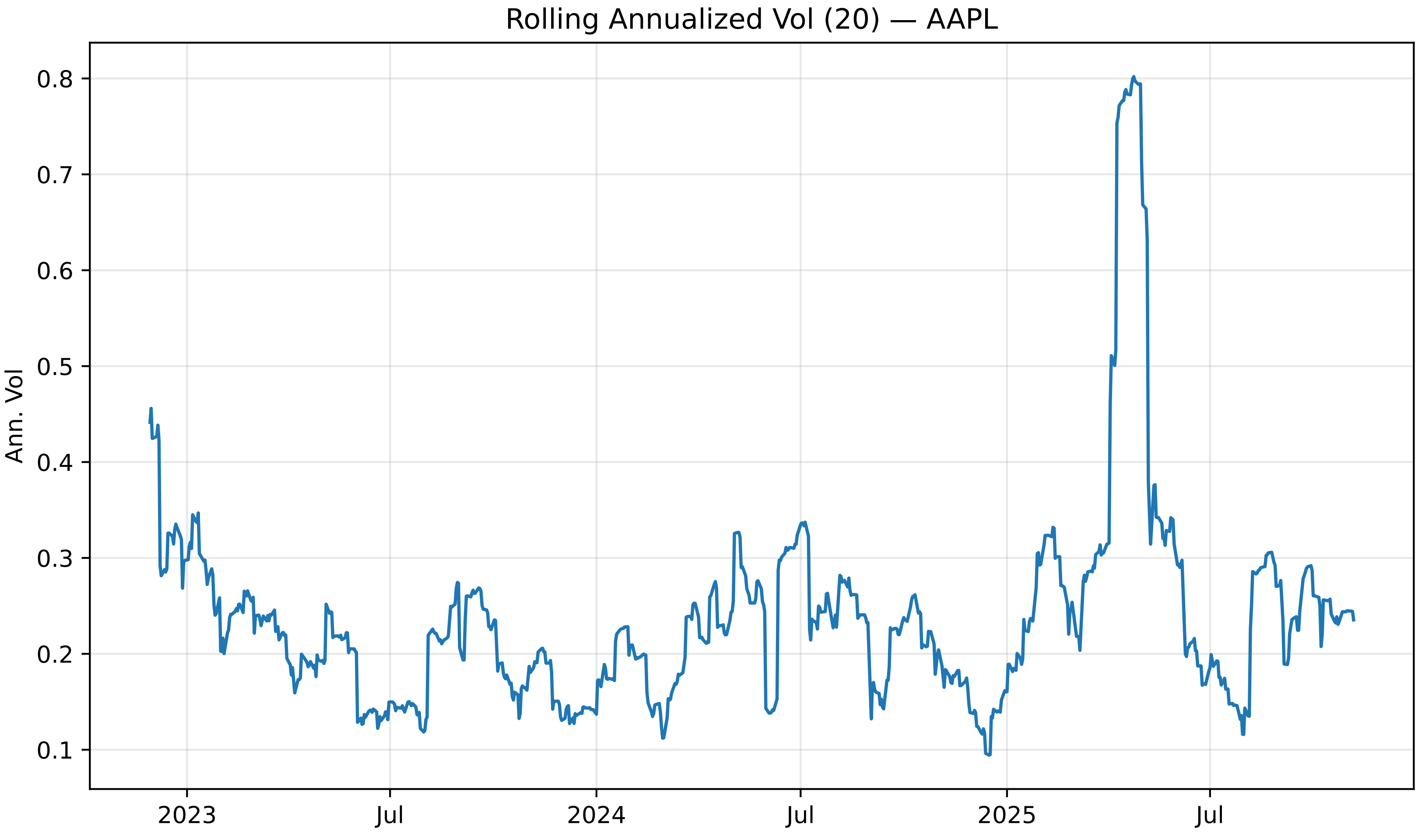
Portfolio Weights — Cartera_Diversificada



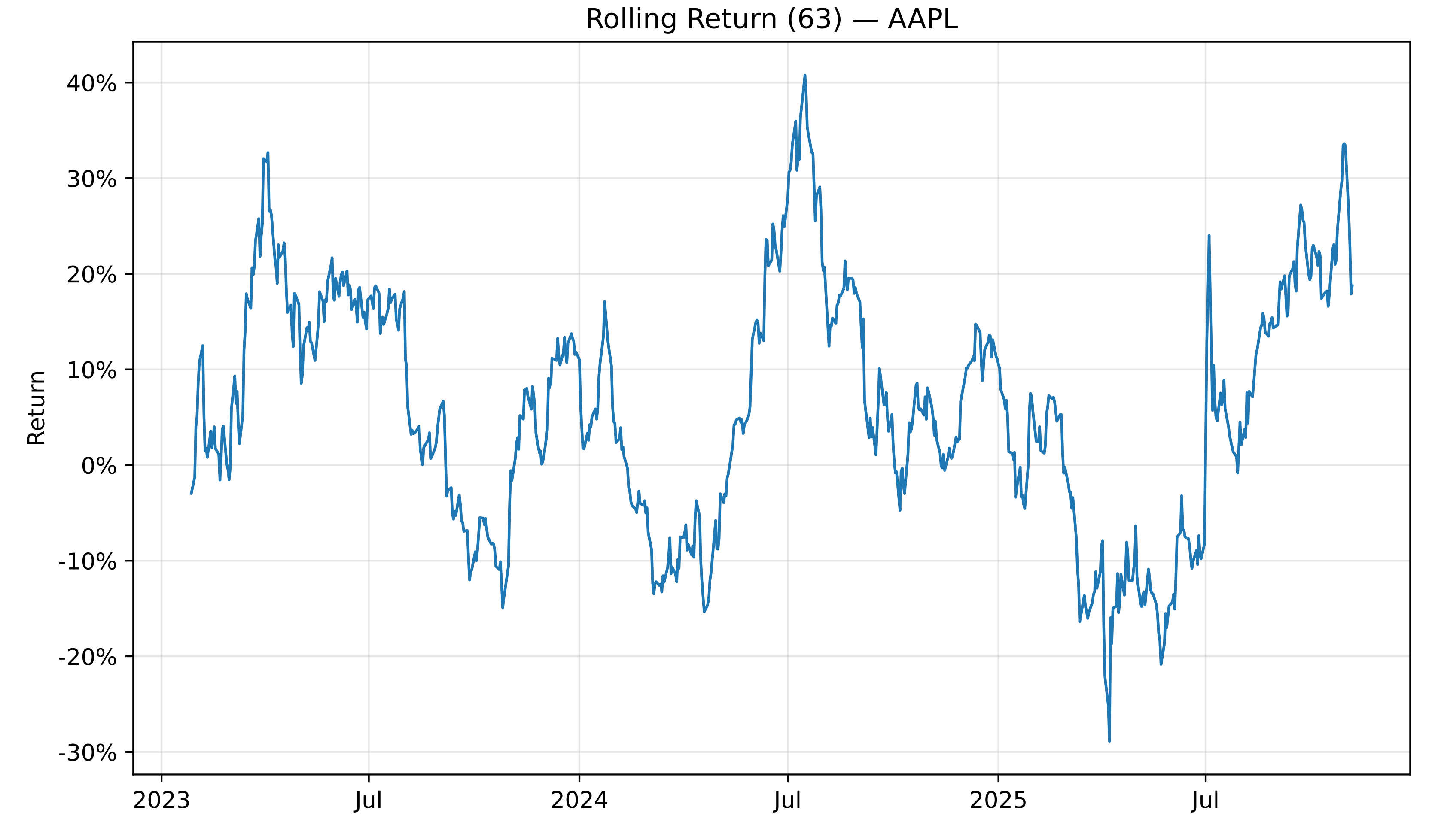

Return Correlation — Cartera_Diversificada
AAPL
NVDA
XOM
NEE
LMT
CAT
1.00 0.42 0.23 0.17 0.06 0.34
0.42 1.00 0.05 0.01 -0.07 0.32
0.23 0.05 1.00 0.20 0.25 0.40
0.17 0.01 0.20 1.00 0.19 0.12
0.06 -0.07 0.25 0.19 1.00 0.10
0.34 0.32 0.40 0.12 0.10 1.00
1.00
0.75
0.50
0.25
0.00
−0.25
−0.50
−0.75
−1.00


Historical Price — AAPL
Price
260
240
220
200
180
160
140
120
2023
Jul
2024
Jul
2025
Jul

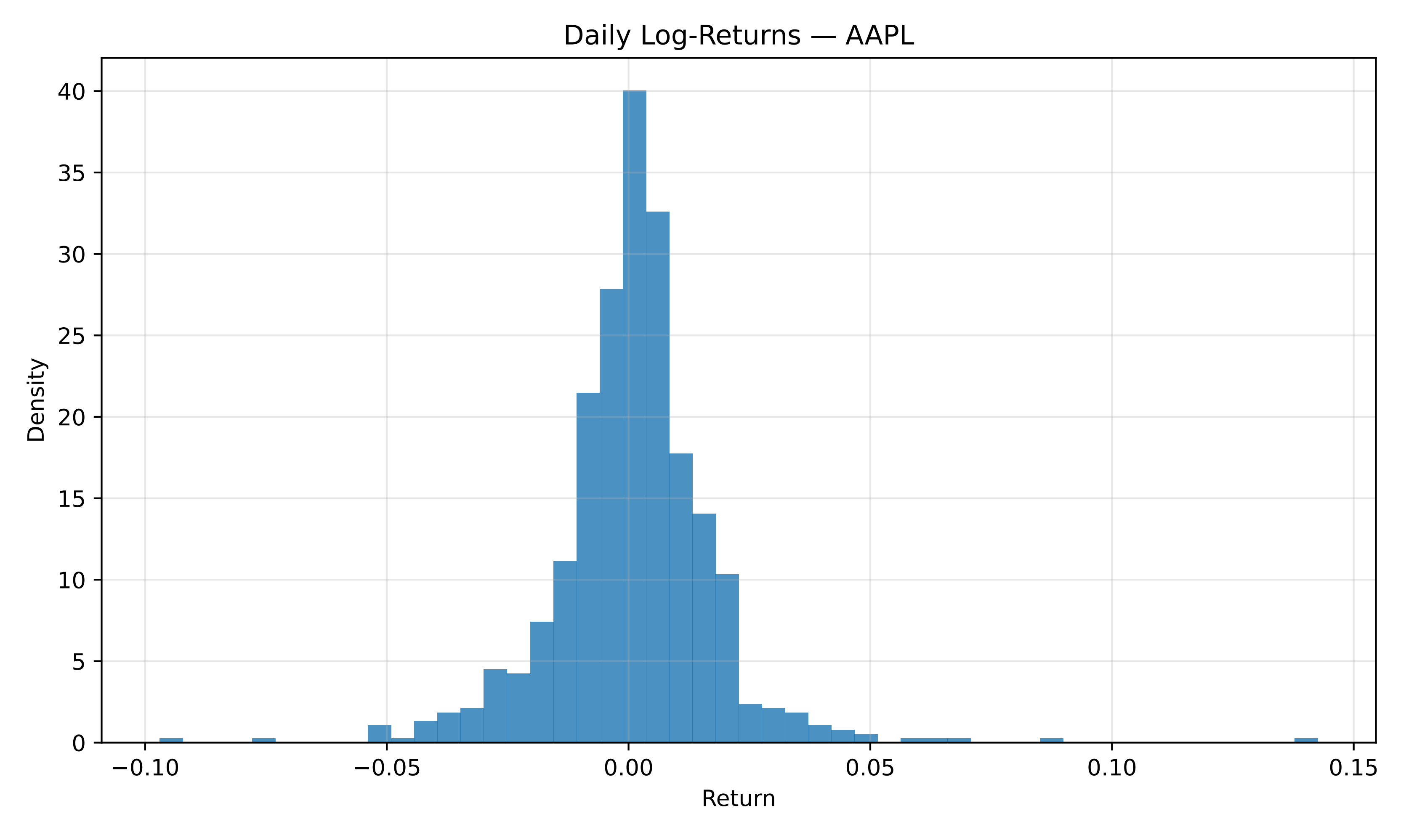

Drawdown — AAPL
0%
-5%
-10%
-15%
-20%
-25%
-30%
-35%
Drawdown
2023
Jul
2024
Jul
2025
Jul



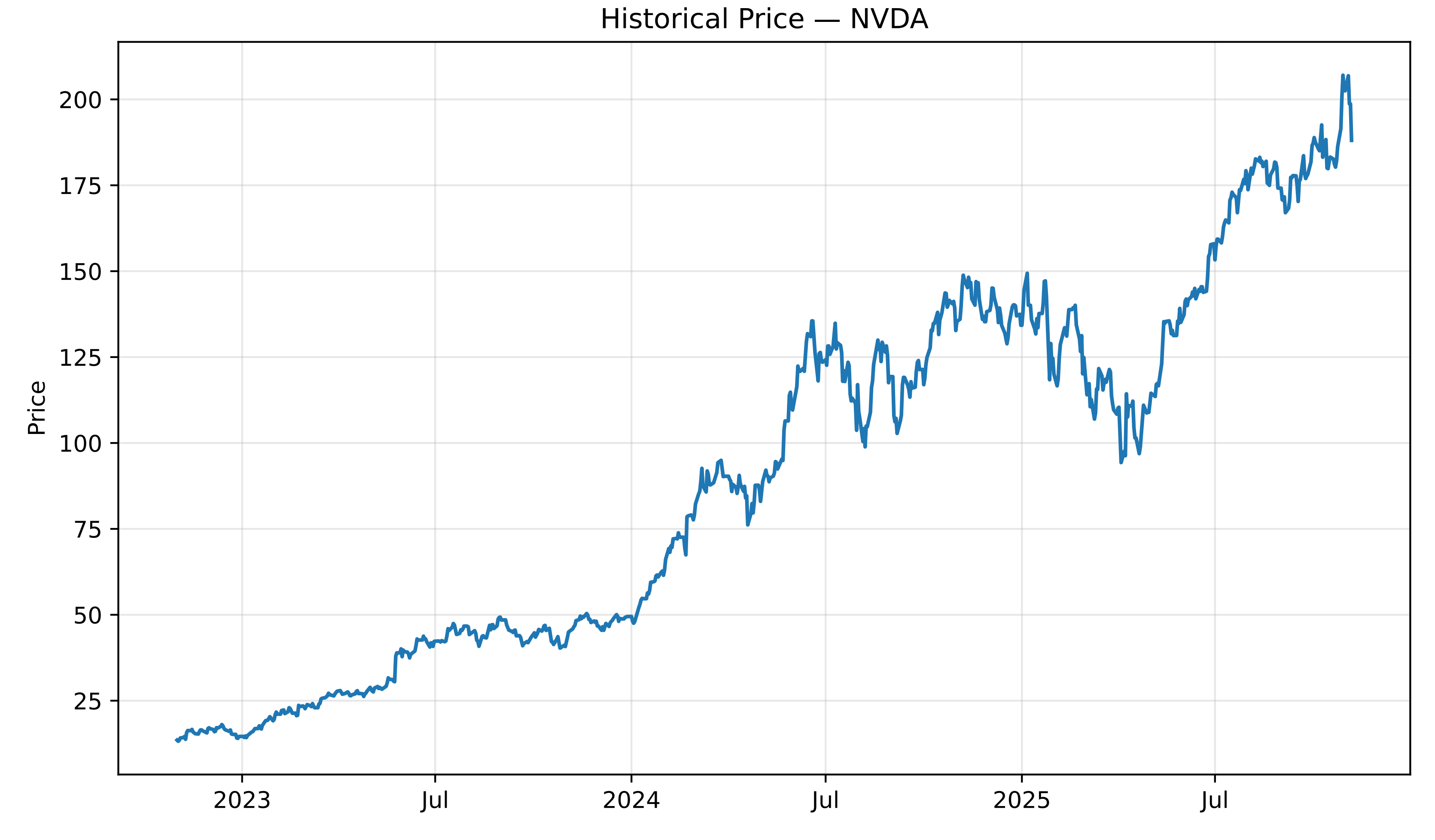
Rolling Annualized Vol (20) — AAPL
Ann. Vol
0.1
0.2
0.3
0.4
0.5
0.6
0.7
0.8
2023
Jul
2024
Jul
2025
Jul

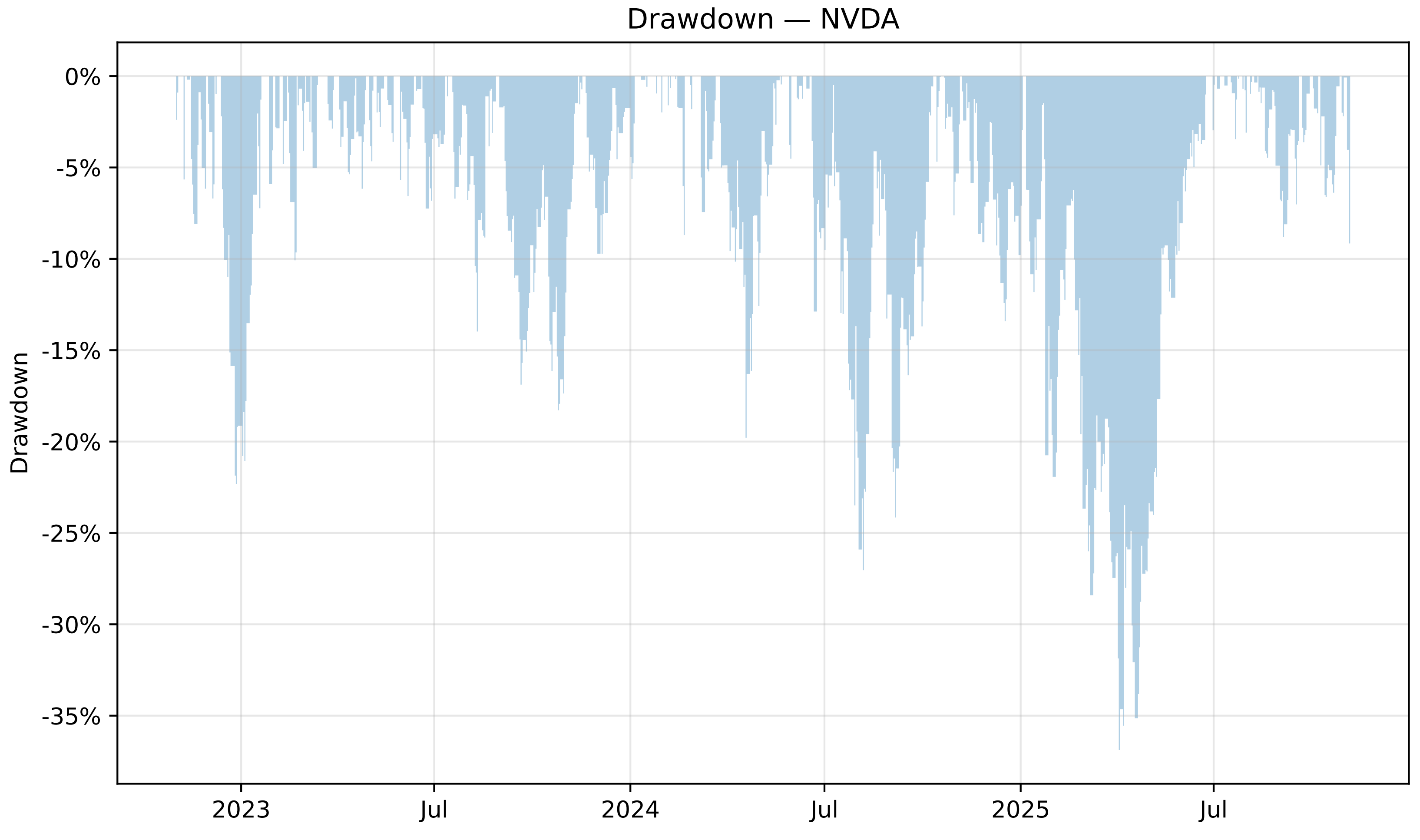


Rolling Return (63) — AAPL
Return
40%
30%
20%
10%
0%
-10%
-20%
-30%
2023
Jul
2024
Jul
2025
Jul

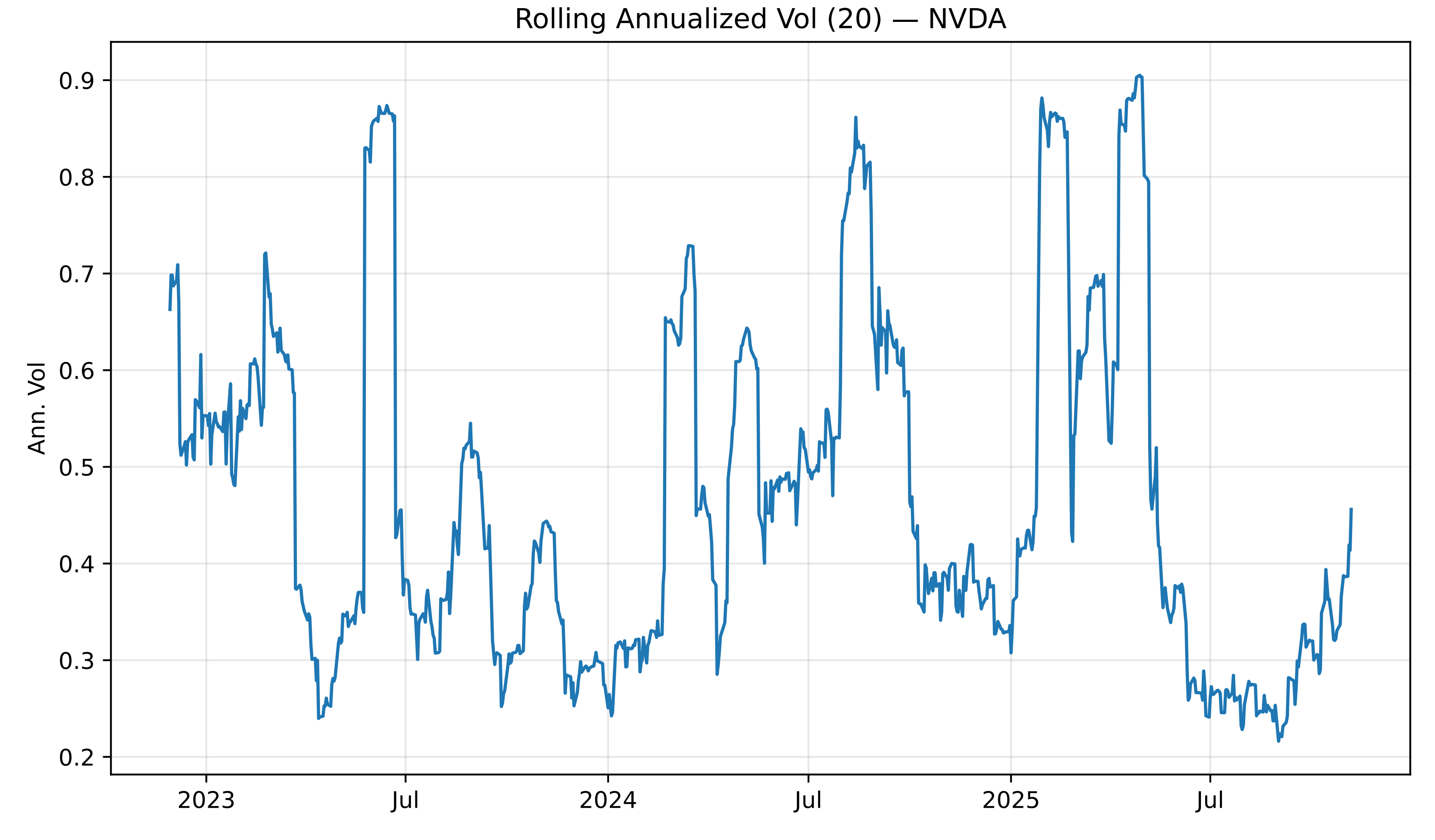


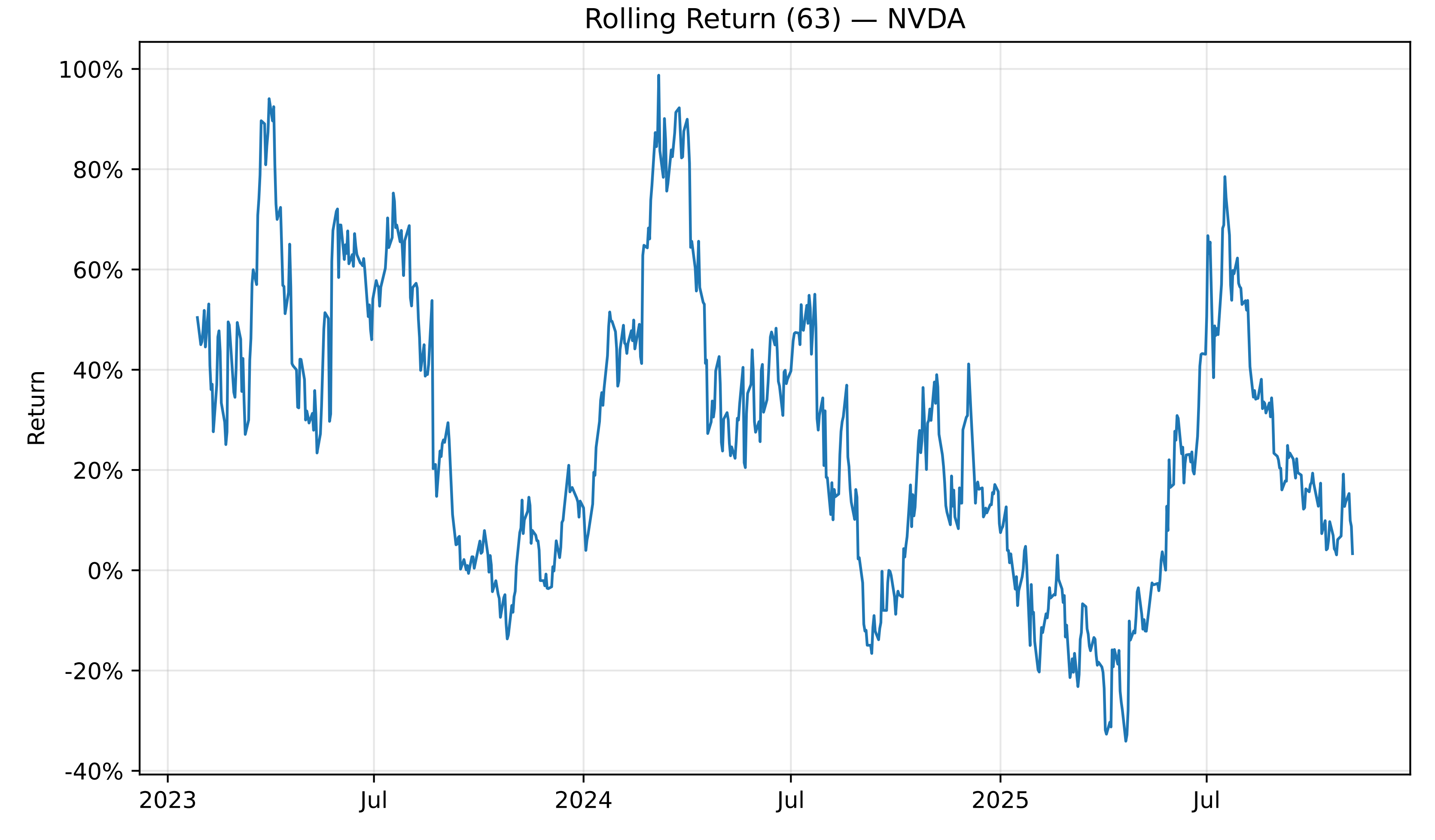
Daily Log-Returns — AAPL
Density
Return
0
5
10
15
20
25
30
35
40
−0.10
−0.05
0.00
0.05
0.10
0.15


Historical Price — NVDA
Price
200
175
150
125
100
75
50
25
2023
Jul
2024
Jul
2025
Jul

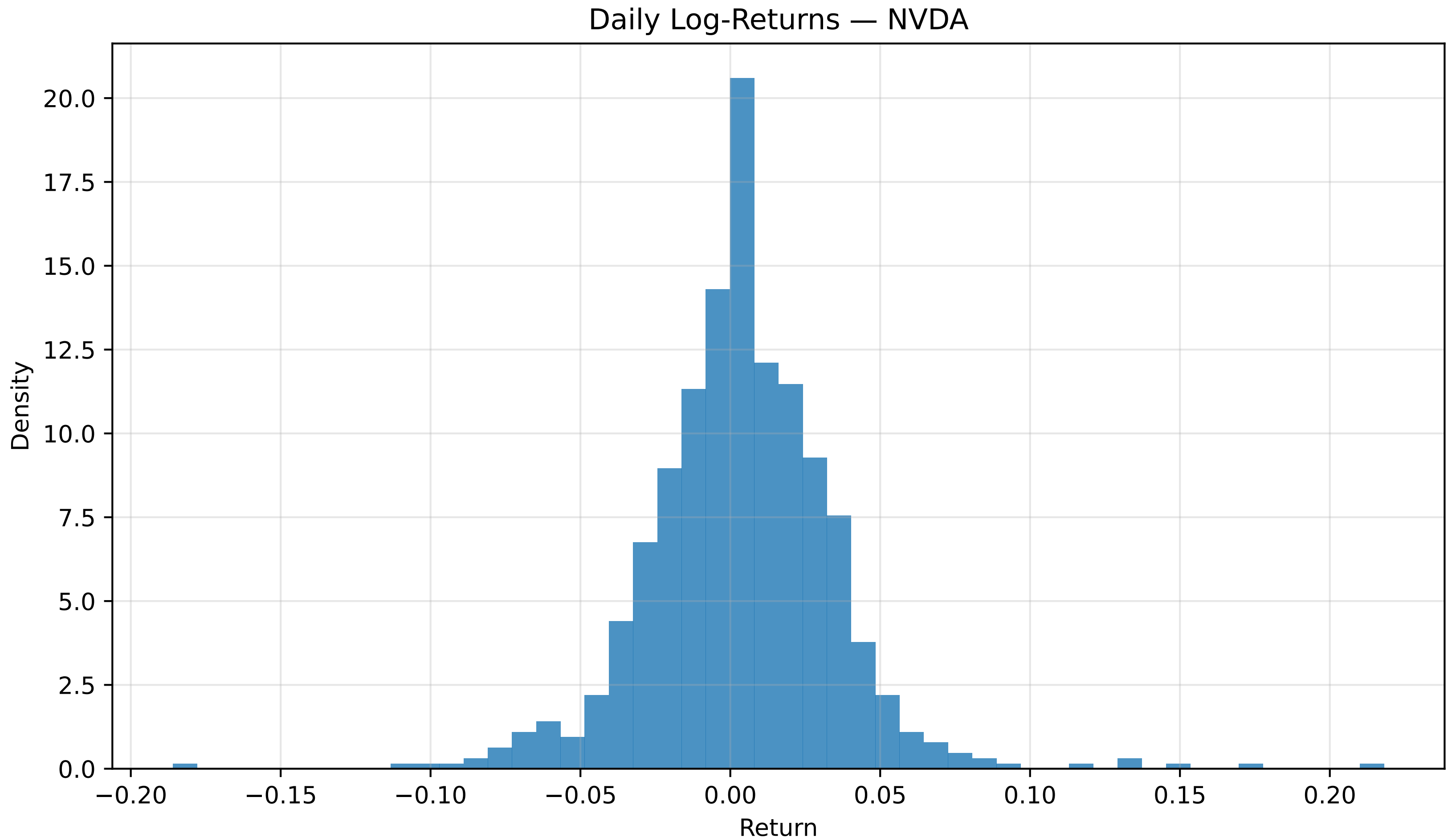


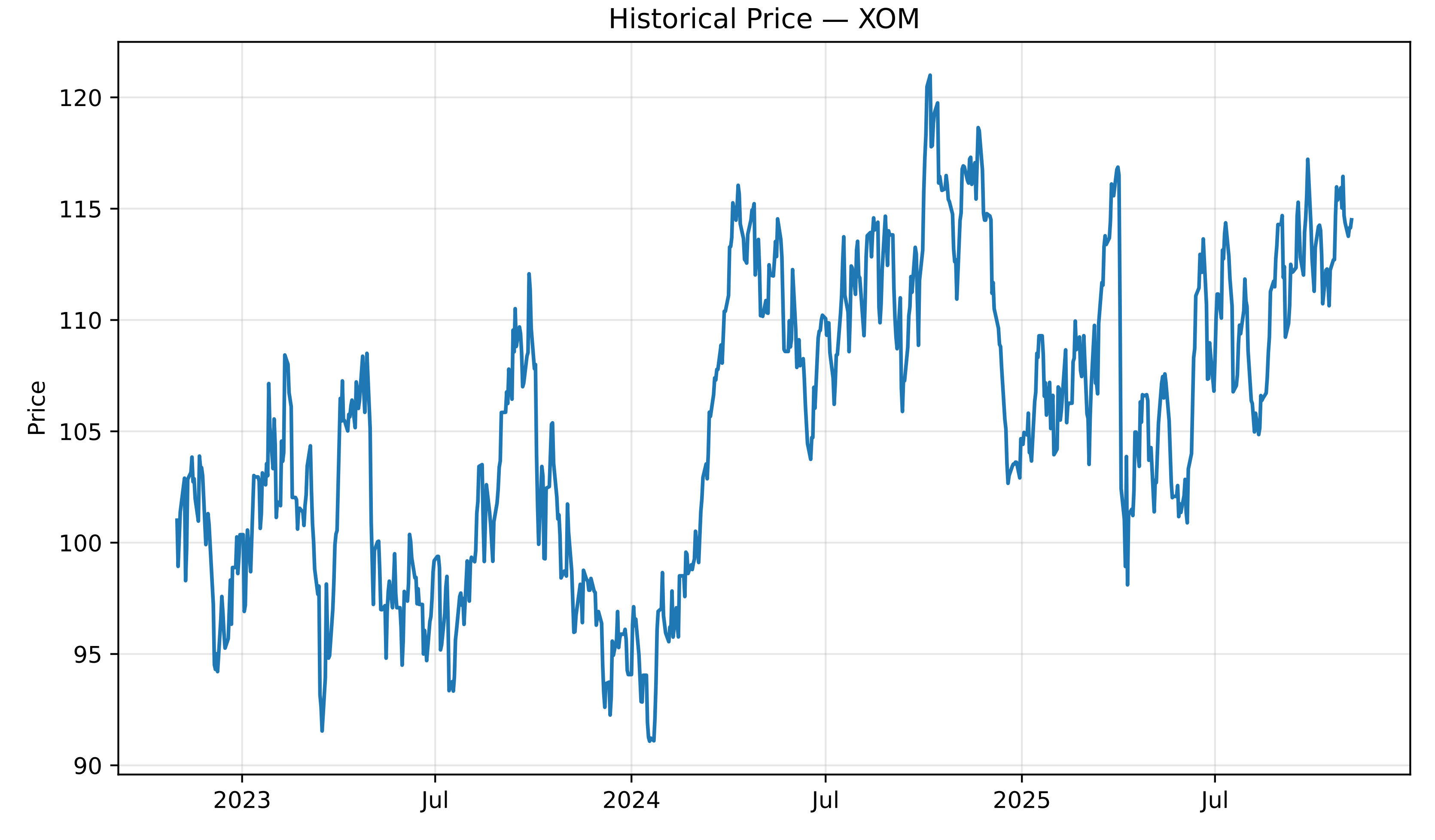
Drawdown — NVDA
0%
-5%
-10%
-15%
-20%
-25%
-30%
-35%
Drawdown
2023
Jul
2024
Jul
2025
Jul


Rolling Annualized Vol (20) — NVDA
Ann. Vol
0.2
0.3
0.4
0.5
0.6
0.7
0.8
0.9
2023
Jul
2024
Jul
2025
Jul

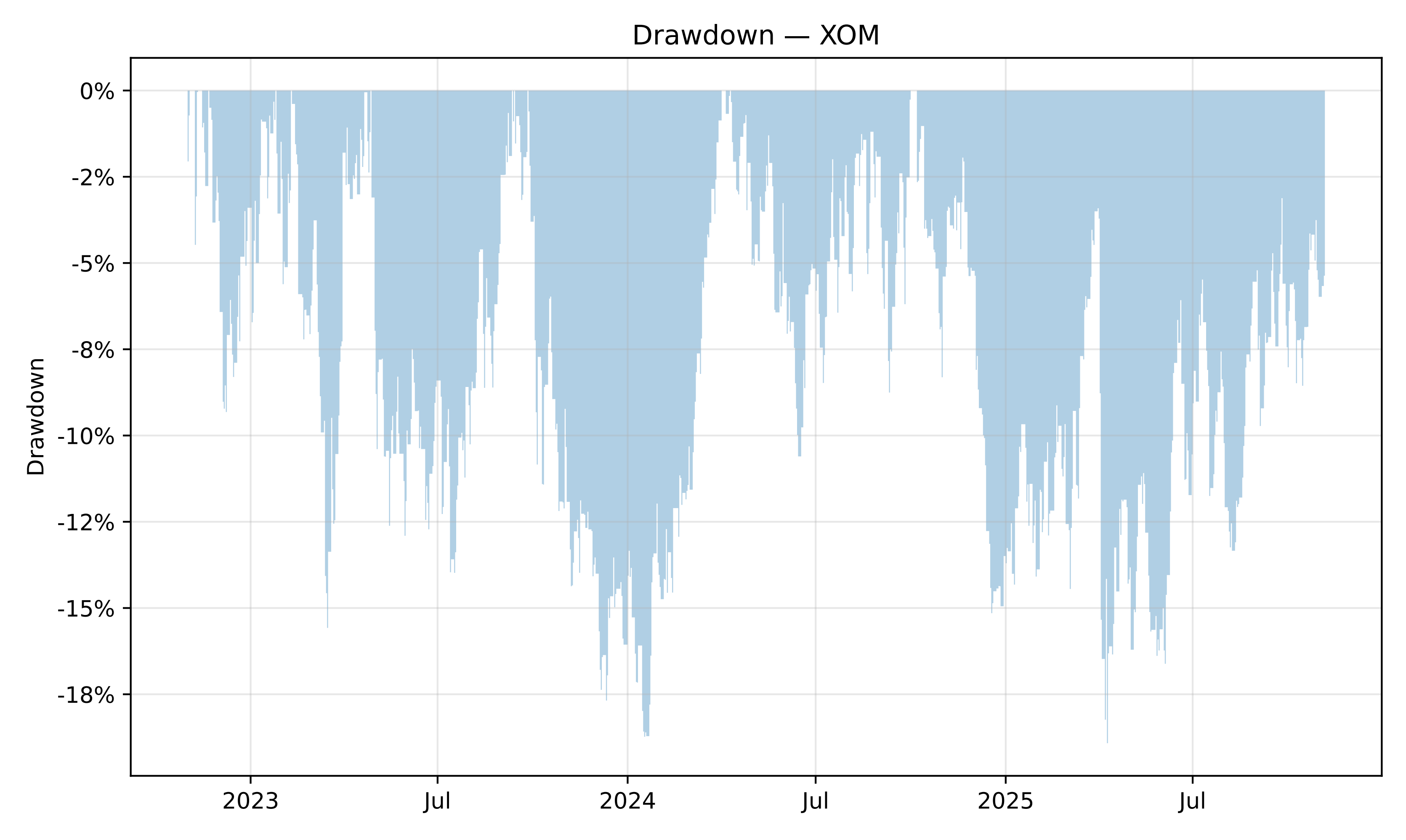


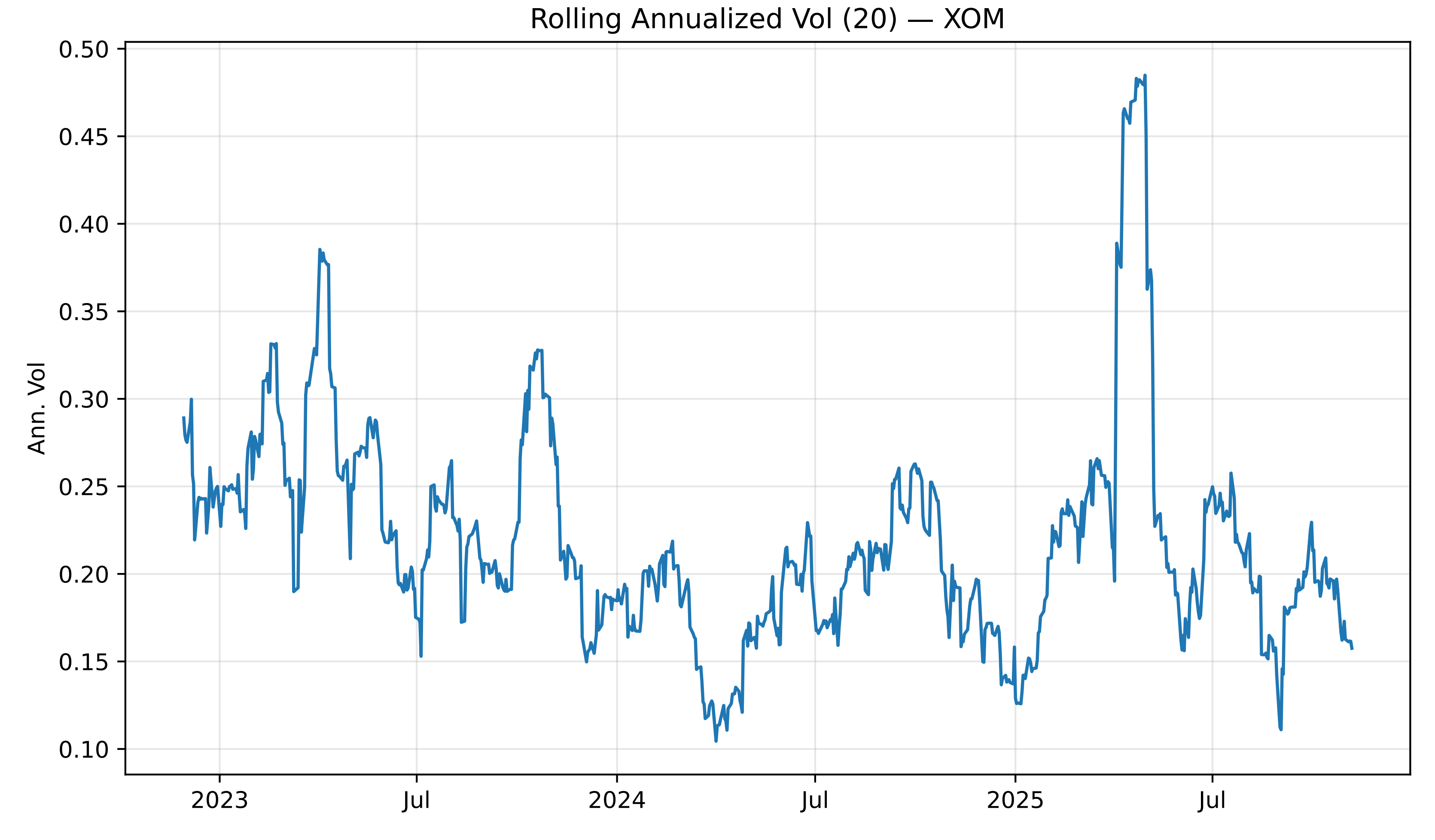
Rolling Return (63) — NVDA
Return
100%
80%
60%
40%
20%
0%
-20%
-40%
2023
Jul
2024
Jul
2025
Jul

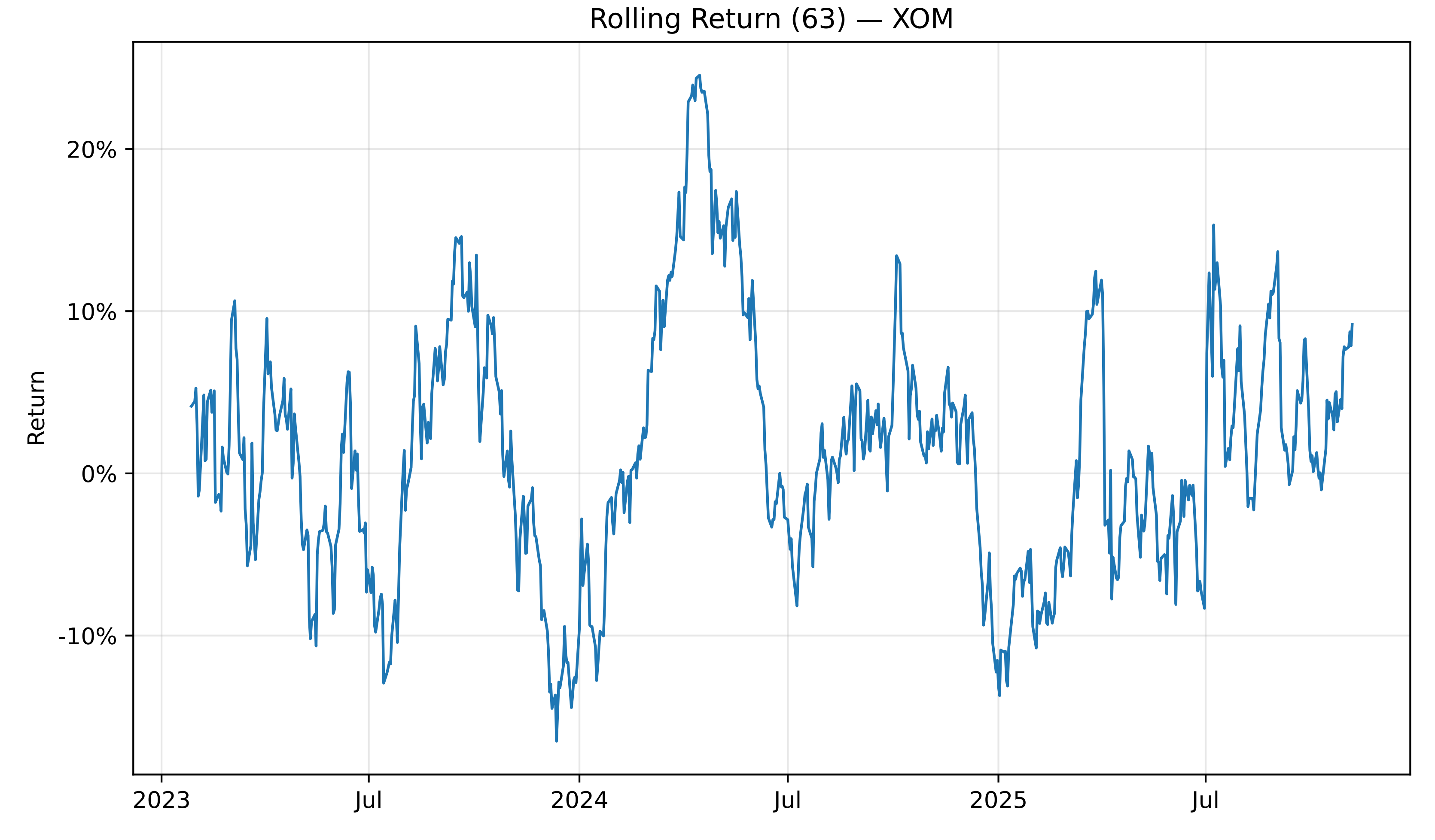

Daily Log-Returns — NVDA
Density
Return
0.0
2.5
5.0
7.5
10.0
12.5
15.0
17.5
20.0
−0.20
−0.15
−0.10
−0.05
0.00
0.05
0.10
0.15
0.20



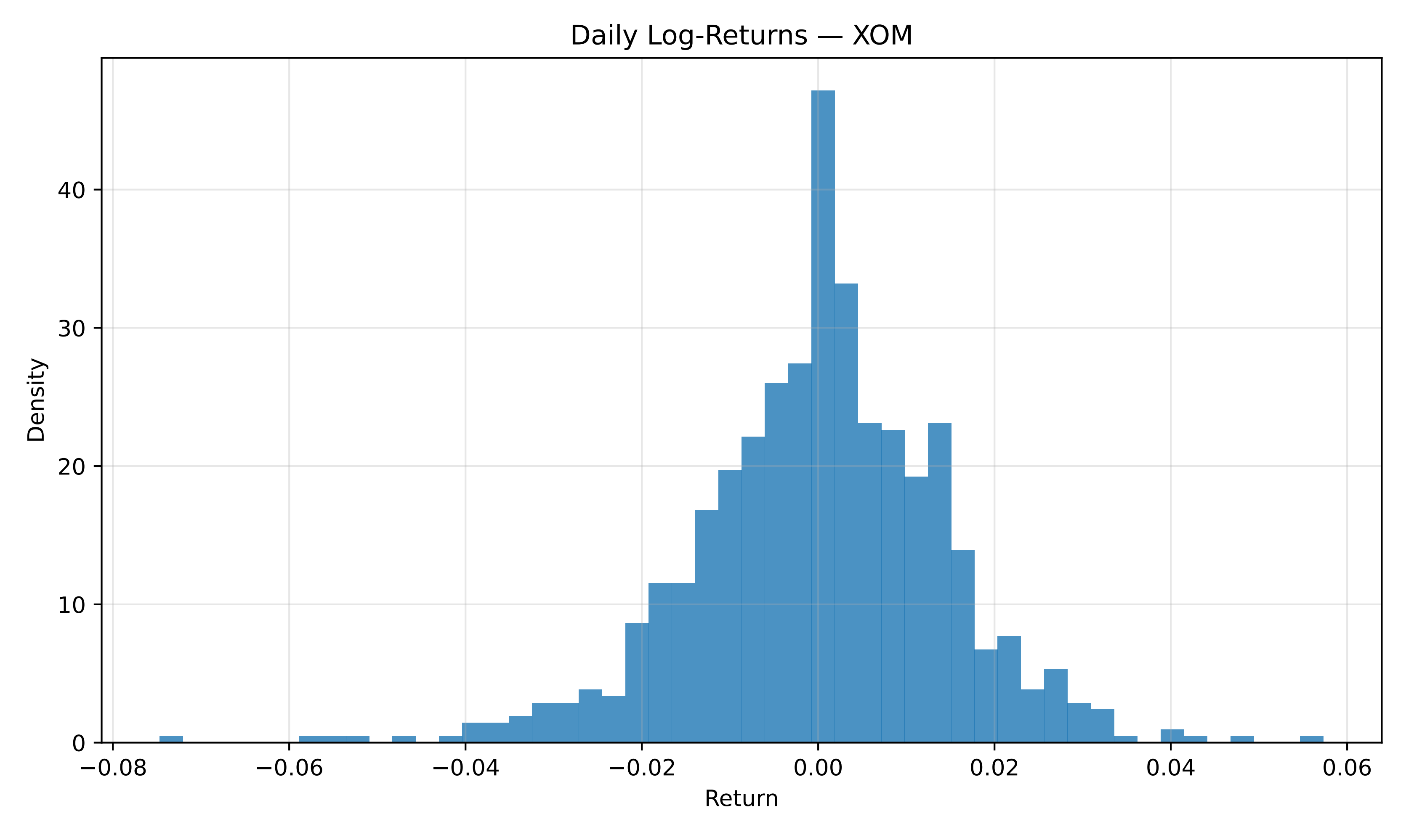
Historical Price — XOM
Price
120
115
110
105
100
95
90
2023
Jul
2024
Jul
2025
Jul


Drawdown — XOM
Drawdown
0%
-2%
-5%
-8%
-10%
-12%
-15%
-18%
2023
Jul
2024
Jul
2025
Jul

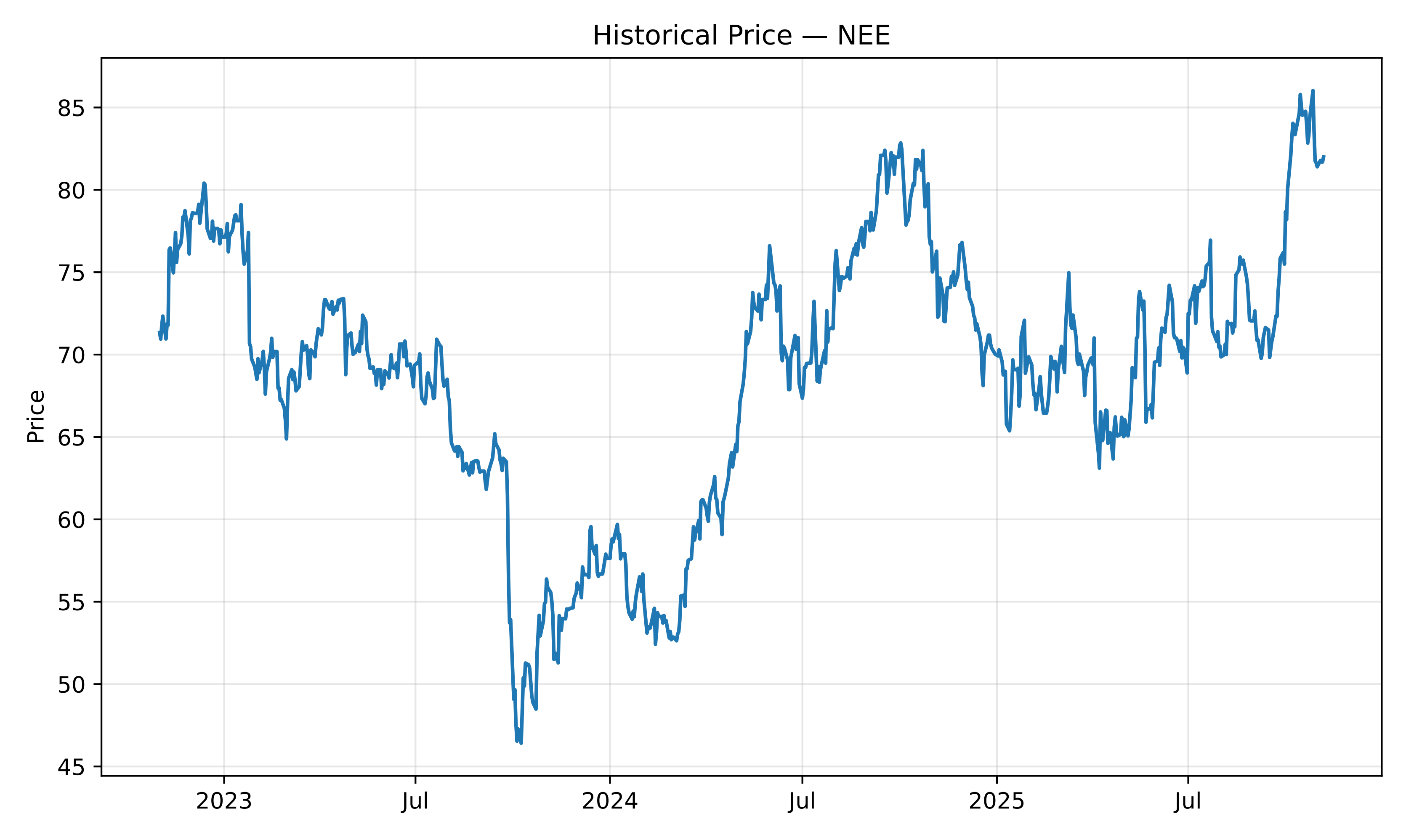

Rolling Annualized Vol (20) — XOM
Ann. Vol
0.50
0.45
0.40
0.35
0.30
0.25
0.20
0.15
0.10
2023
Jul
2024
Jul
2025
Jul



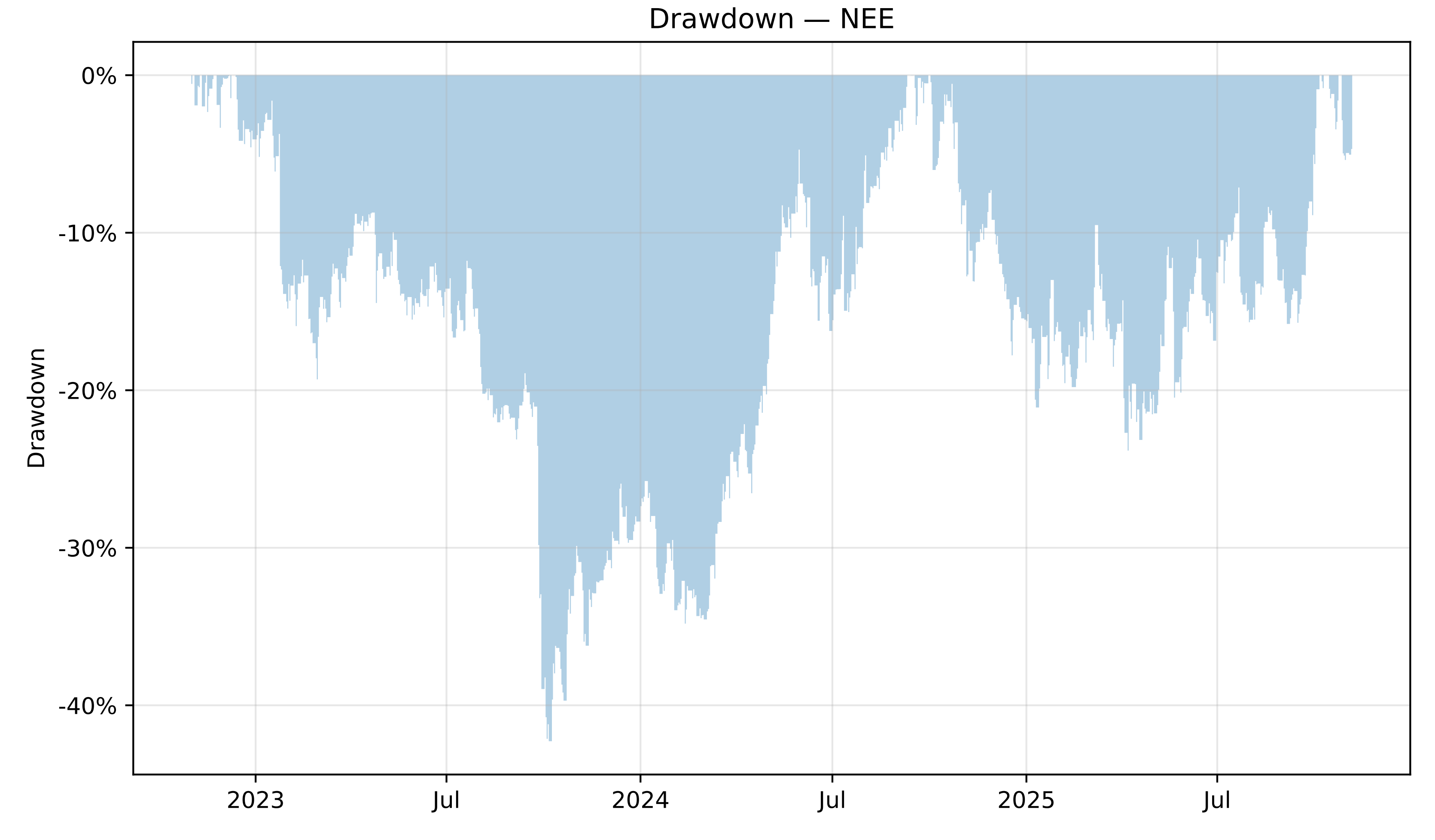
Rolling Return (63) — XOM
Return
20%
10%
0%
-10%
2023
Jul
2024
Jul
2025
Jul

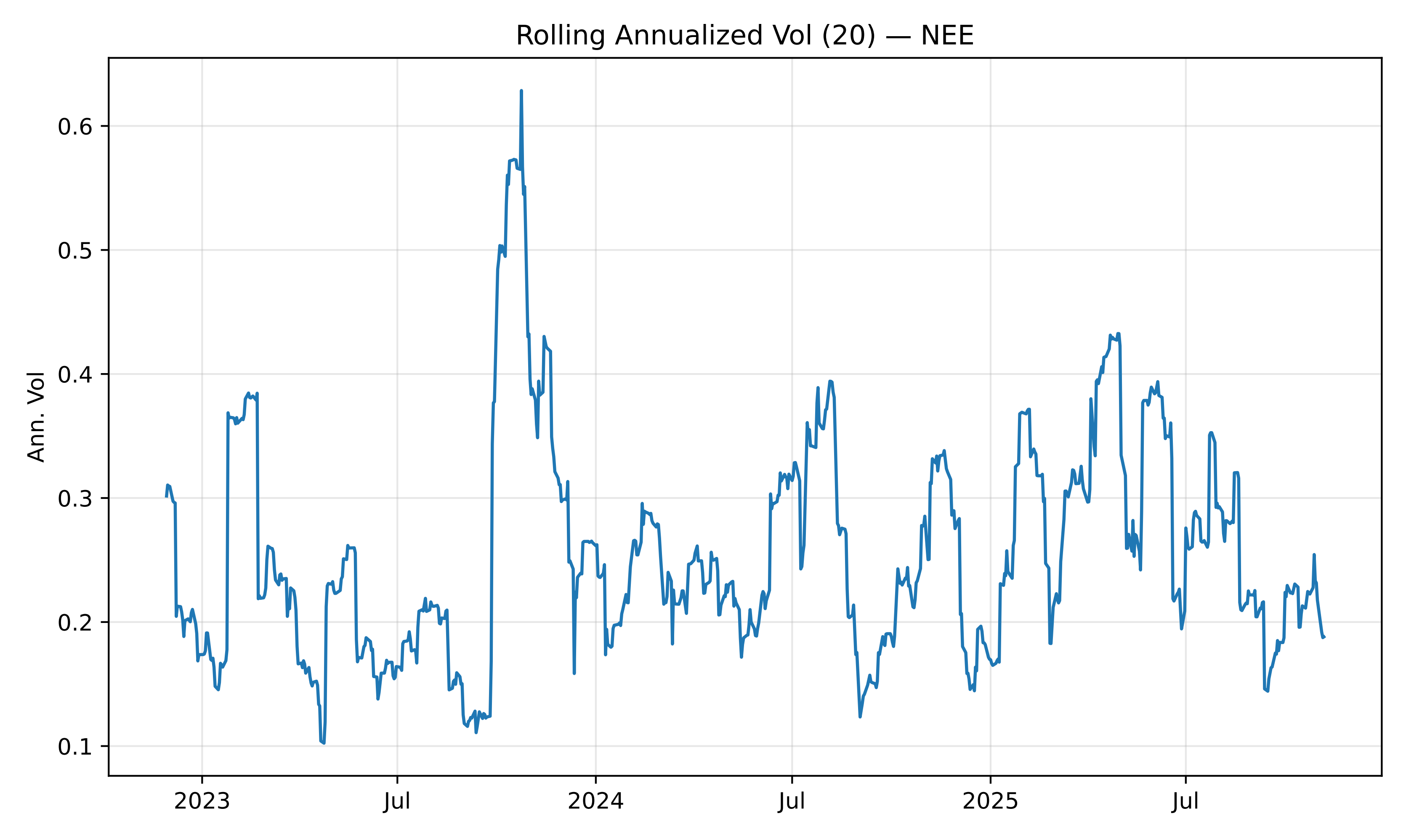


Daily Log-Returns — XOM
Density
Return
0
10
20
30
40
−0.08
−0.06
−0.04
−0.02
0.00
0.02
0.04
0.06

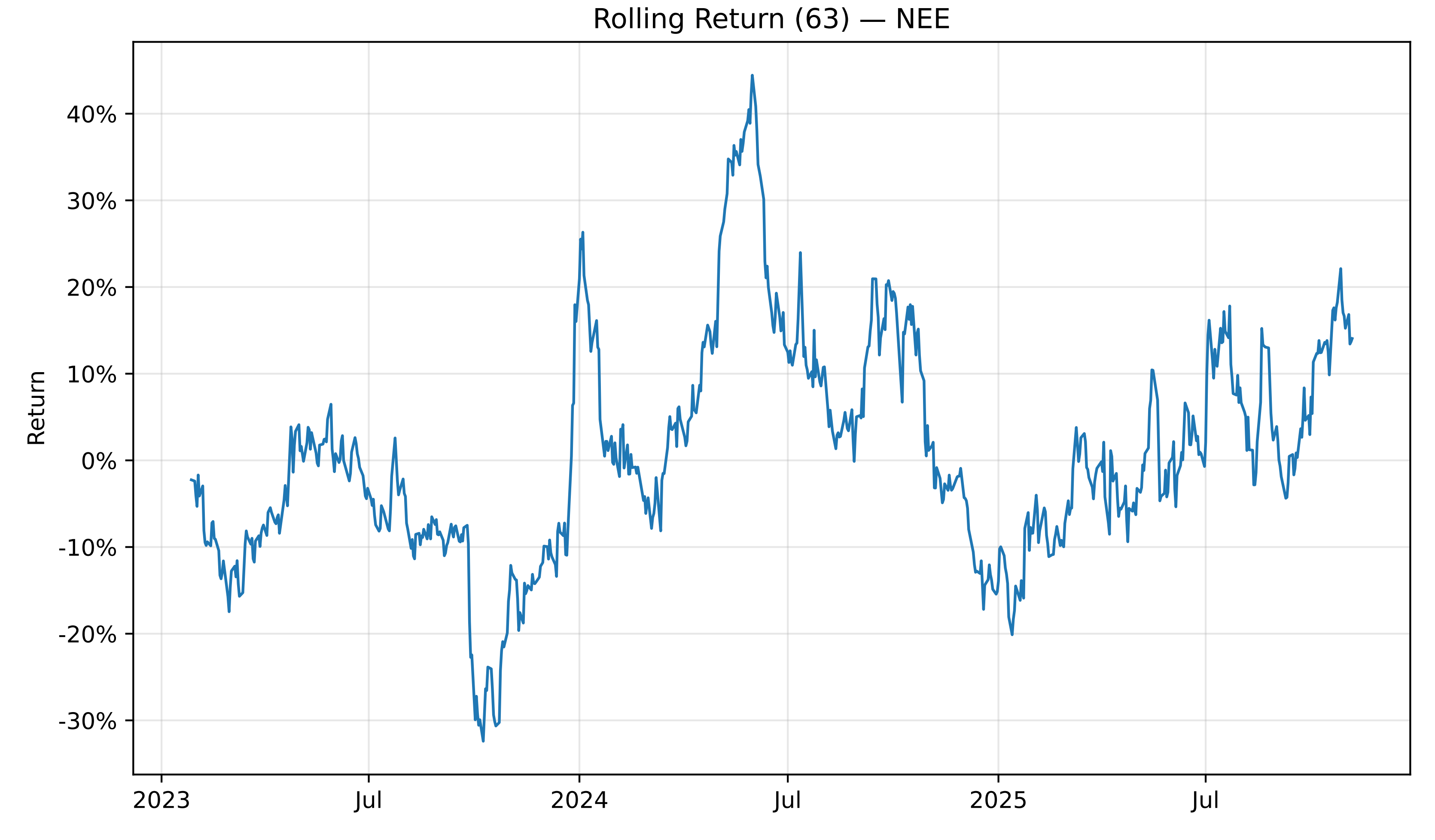


Historical Price — NEE
Price
85
80
75
70
65
60
55
50
45
2023
Jul
2024
Jul
2025
Jul

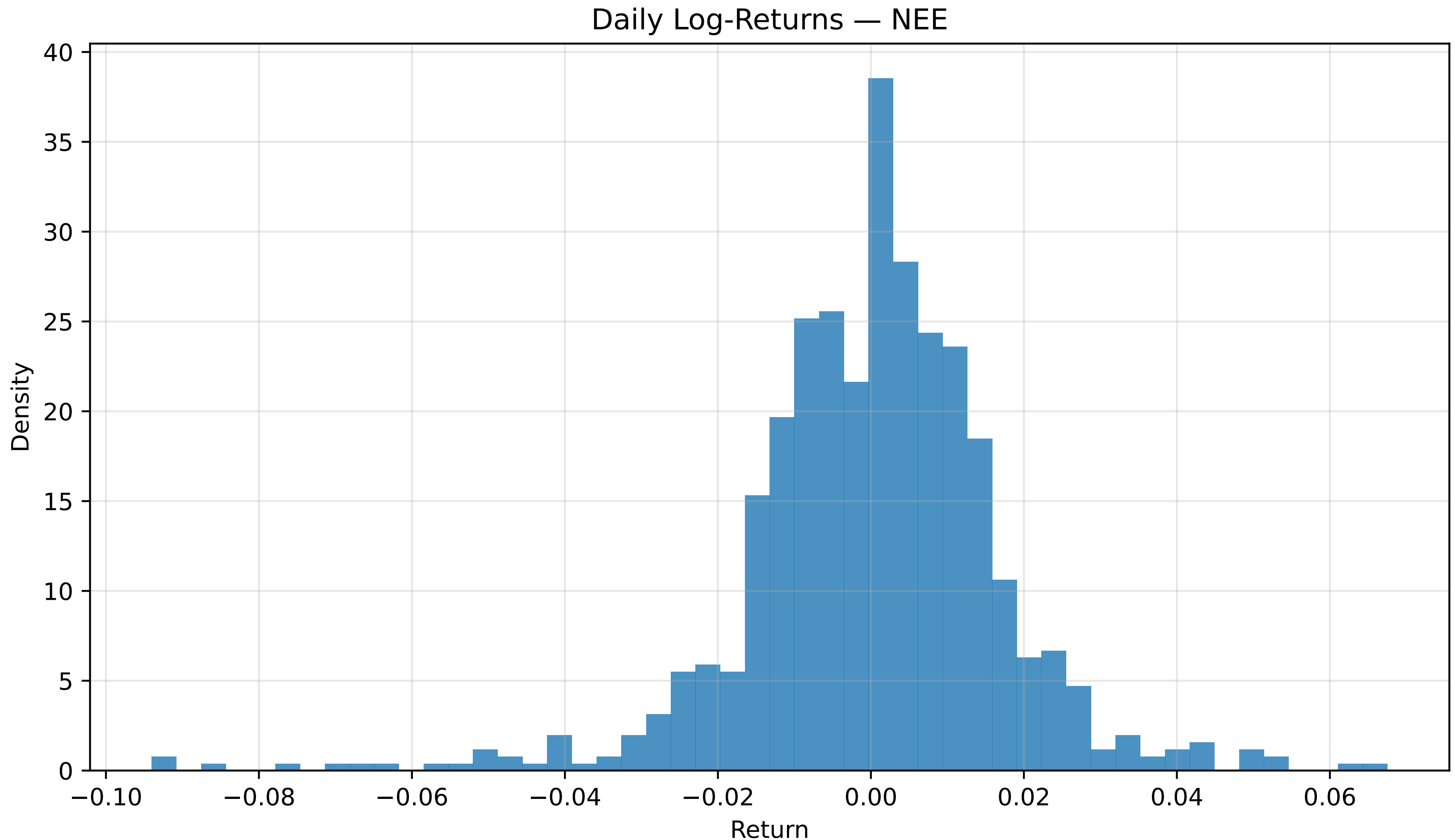

Drawdown — NEE
Drawdown
0%
-10%
-20%
-30%
-40%
2023
Jul
2024
Jul
2025
Jul



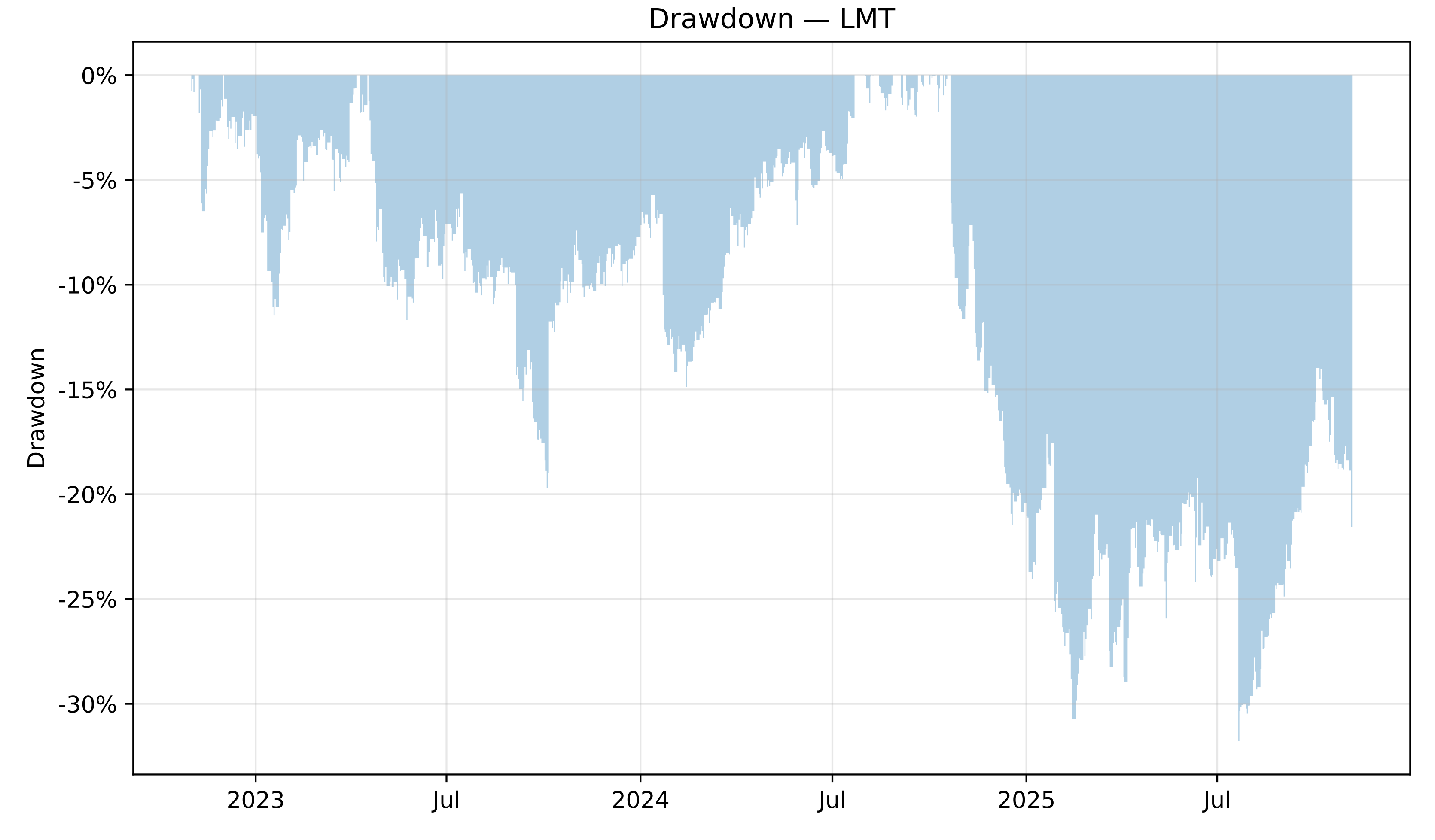
Rolling Annualized Vol (20) — NEE
Ann. Vol
0.1
0.2
0.3
0.4
0.5
0.6
2023
Jul
2024
Jul
2025
Jul



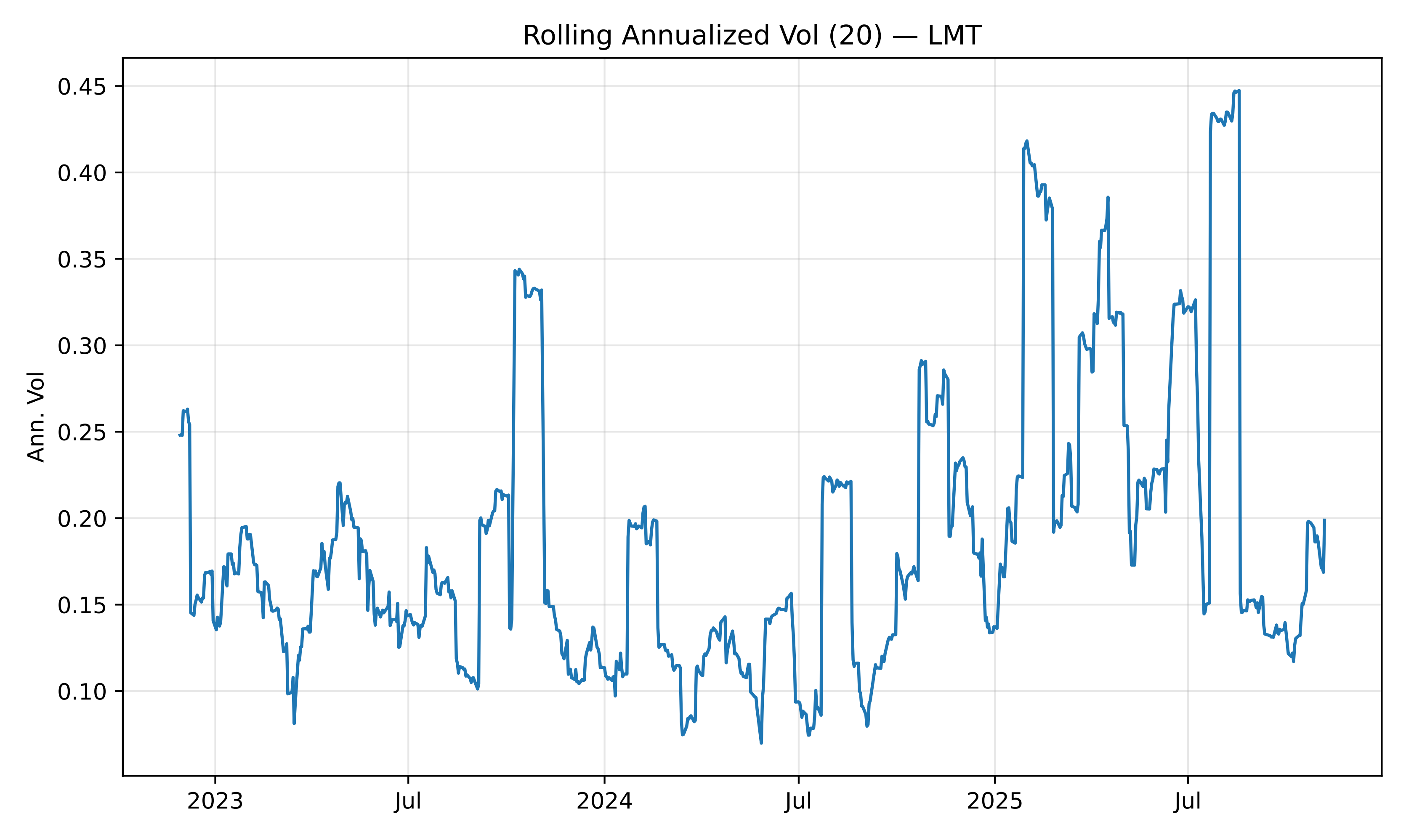
Rolling Return (63) — NEE
Return
40%
30%
20%
10%
0%
-10%
-20%
-30%
2023
Jul
2024
Jul
2025
Jul

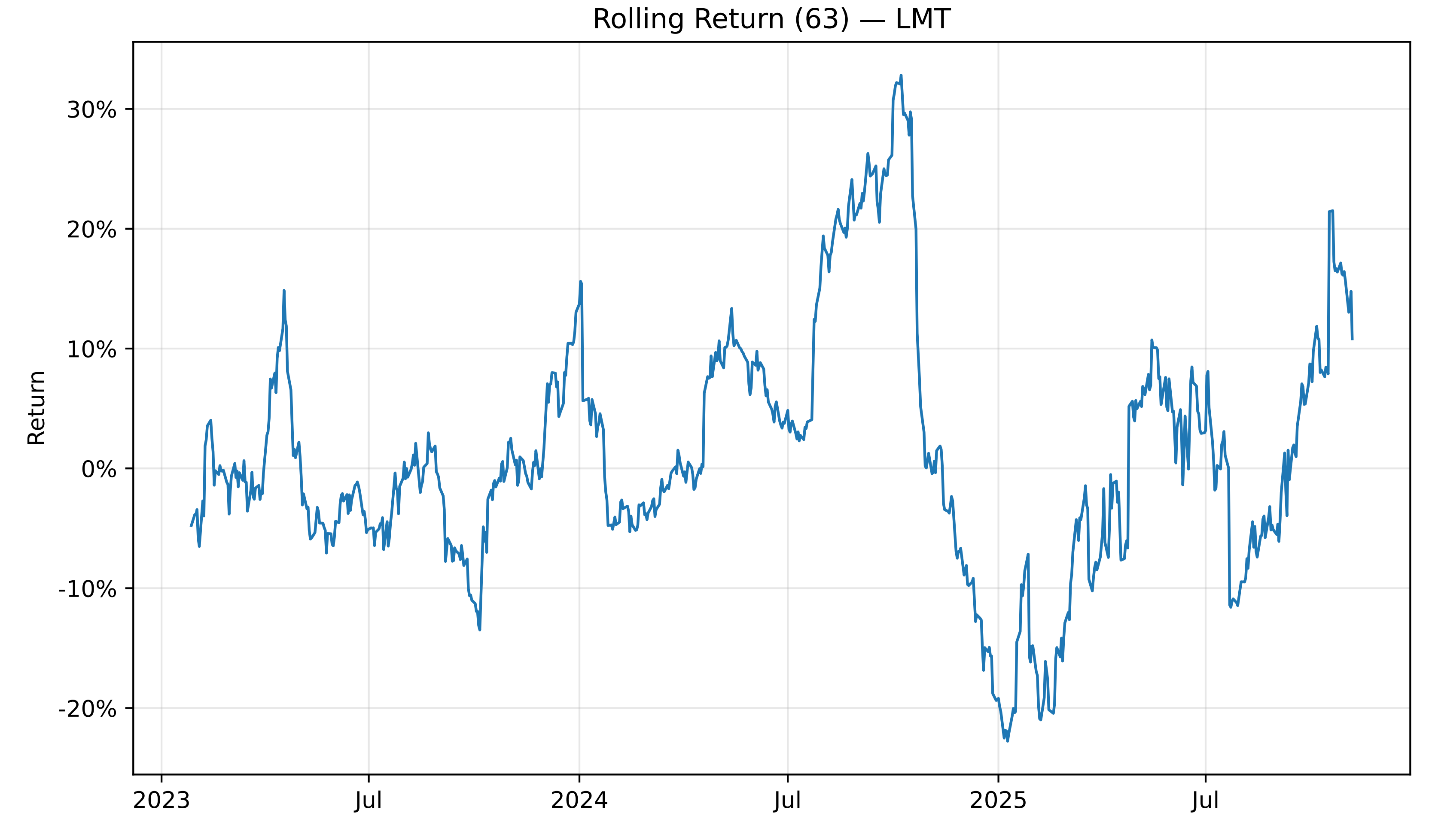

Daily Log-Returns — NEE
Density
Return
0
5
10
15
20
25
30
35
40
−0.10
−0.08
−0.06
−0.04
−0.02
0.00
0.02
0.04
0.06


Historical Price — LMT
Price
600
550
500
450
400
2023
Jul
2024
Jul
2025
Jul

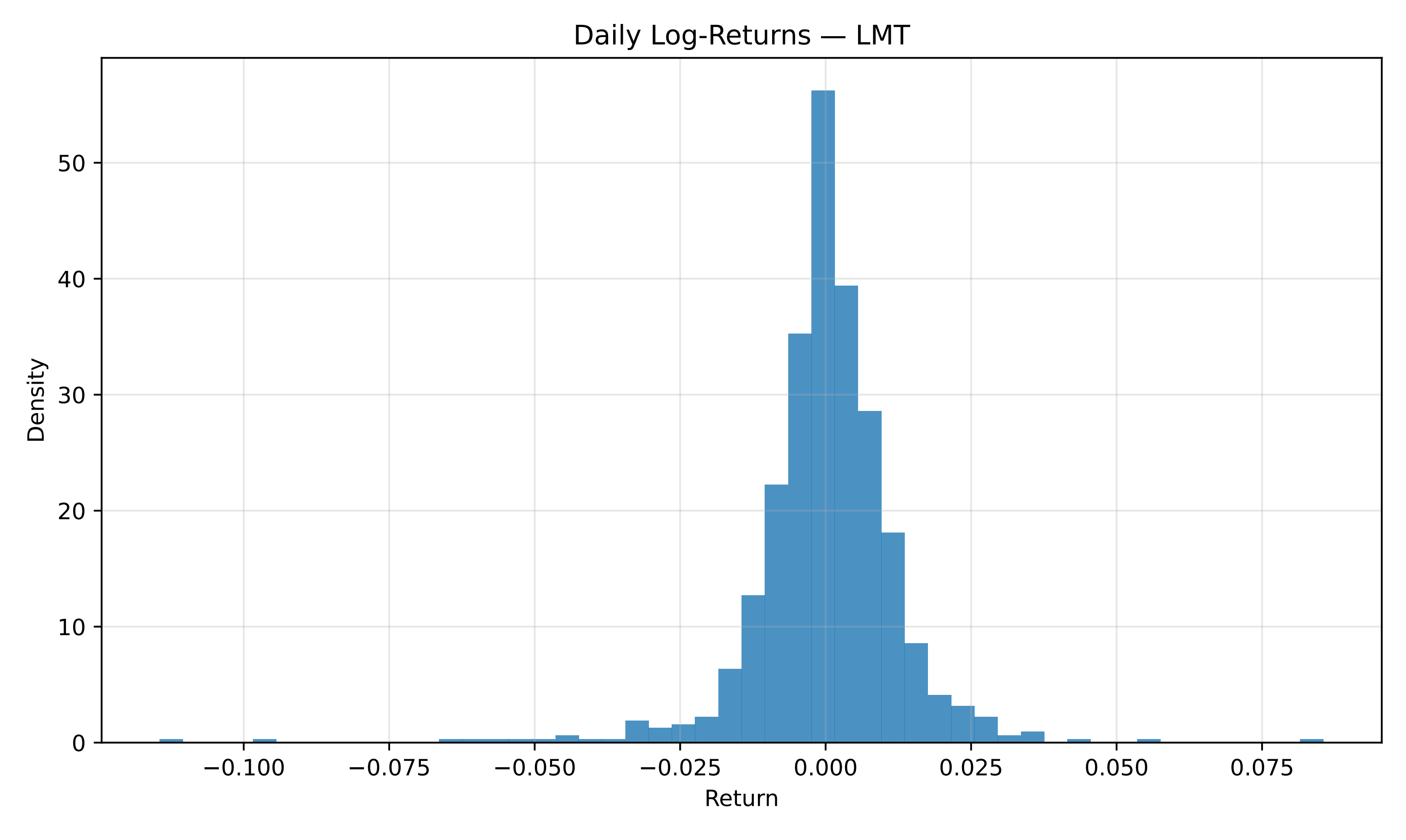


Drawdown — LMT
0%
-5%
-10%
-15%
-20%
-25%
-30%
Drawdown
2023
Jul
2024
Jul
2025
Jul

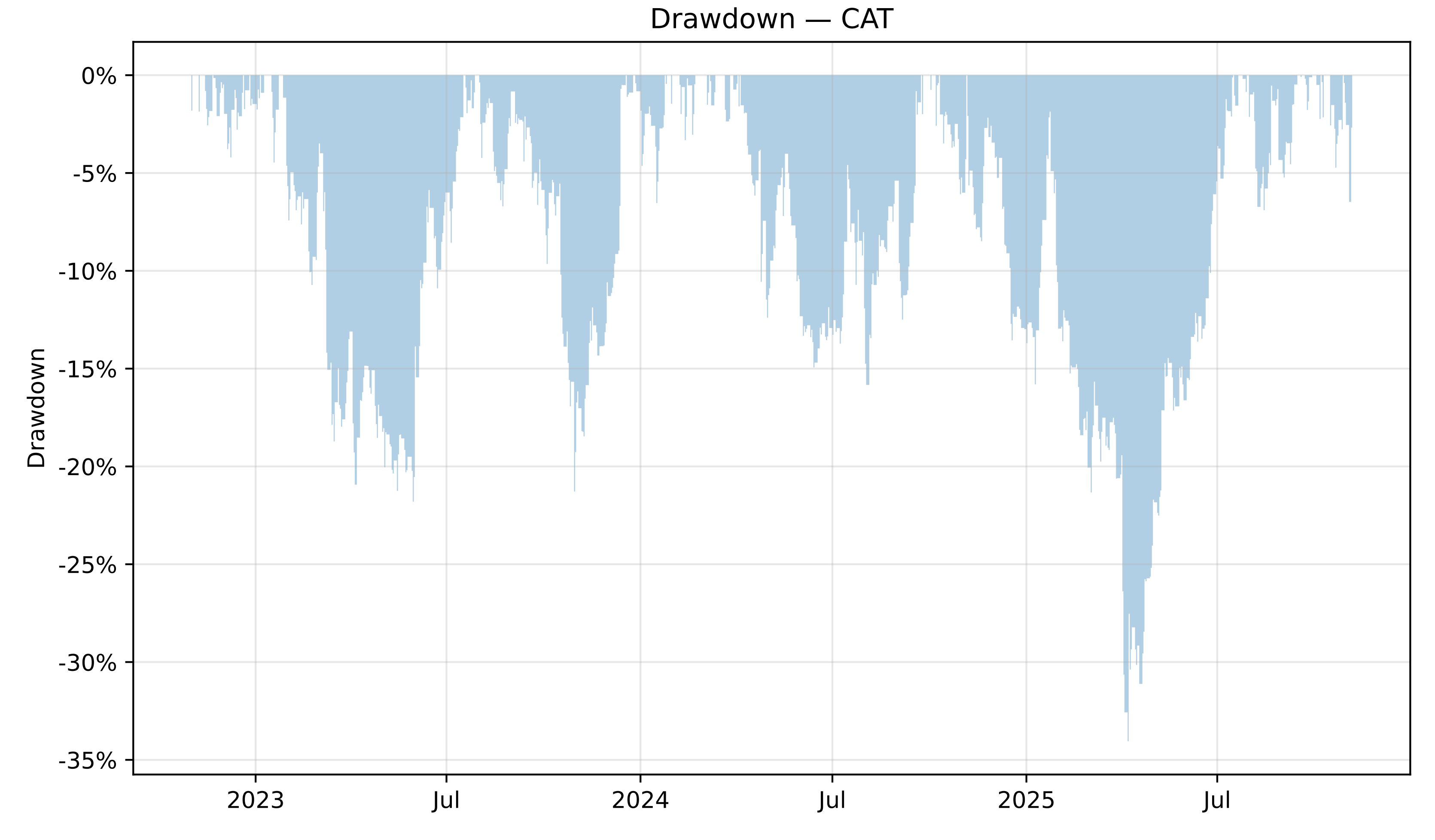

Rolling Annualized Vol (20) — LMT
Ann. Vol
0.45
0.40
0.35
0.30
0.25
0.20
0.15
0.10
2023
Jul
2024
Jul
2025
Jul

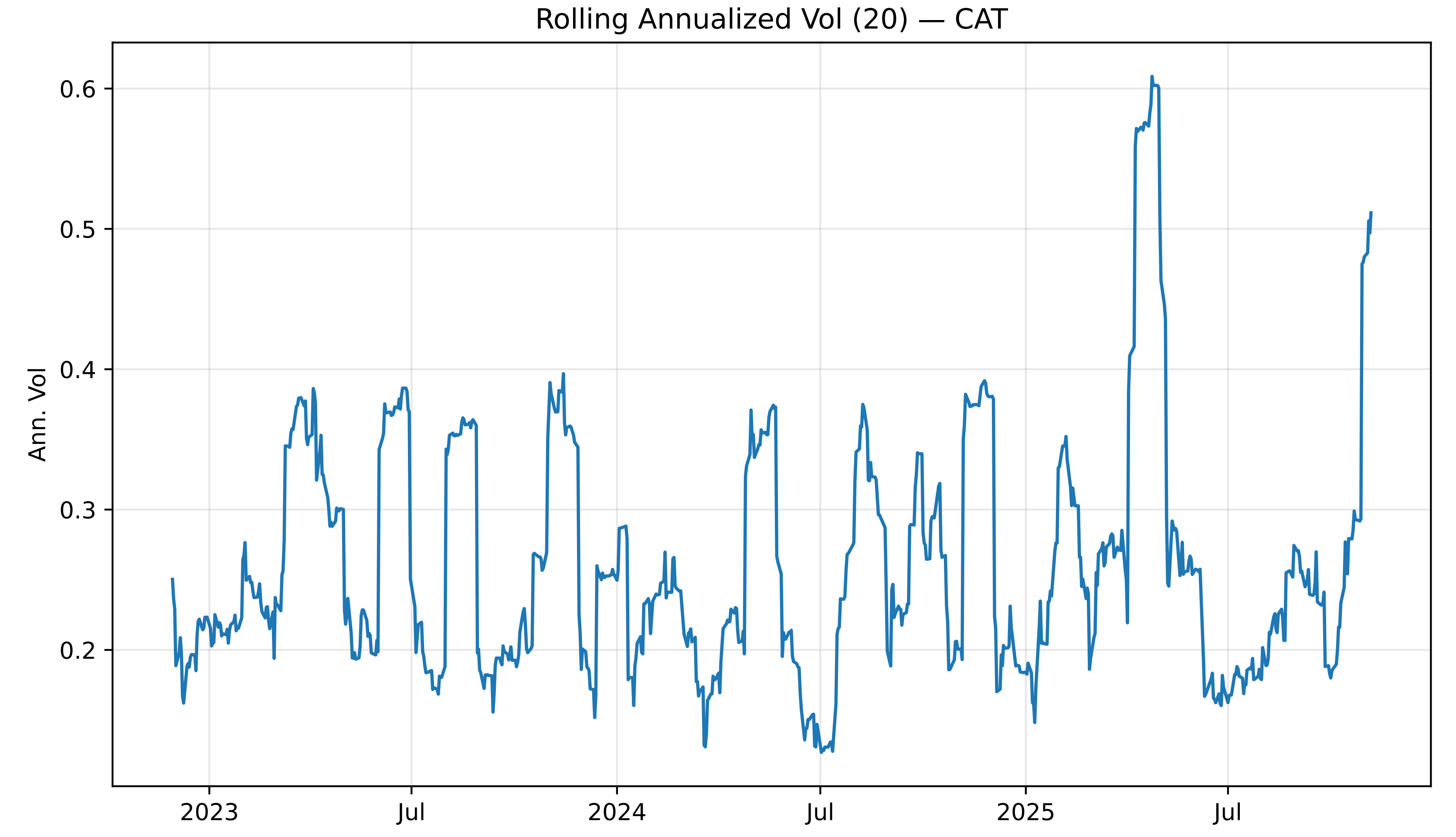


Rolling Return (63) — LMT
Return
30%
20%
10%
0%
-10%
-20%
2023
Jul
2024
Jul
2025
Jul

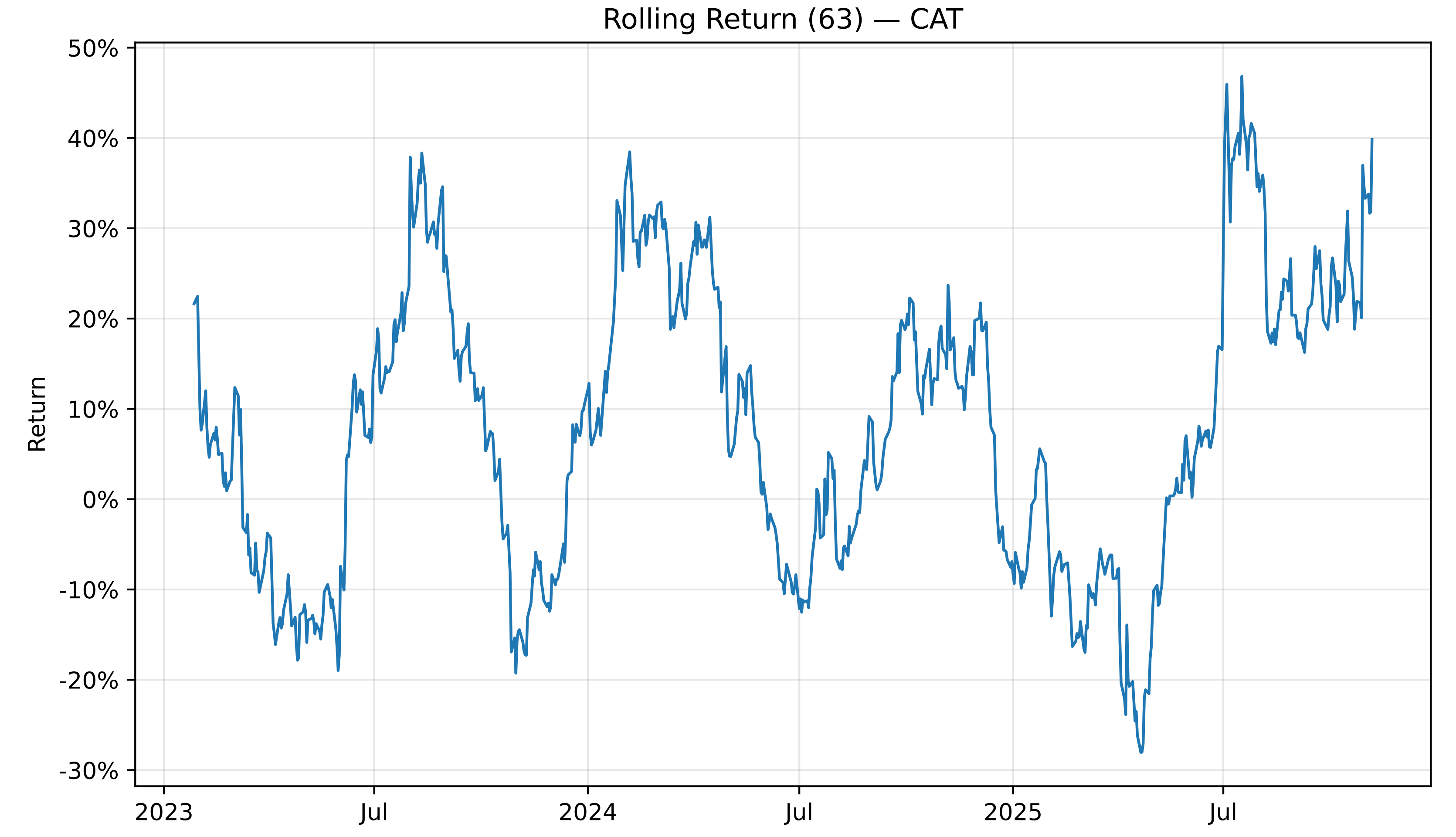

Daily Log-Returns — LMT
Density
Return
0
10
20
30
40
50
−0.100
−0.075
−0.050
−0.025
0.000
0.025
0.050
0.075


Historical Price — CAT
Price
600
550
500
450
400
350
300
250
200
2023
Jul
2024
Jul
2025
Jul

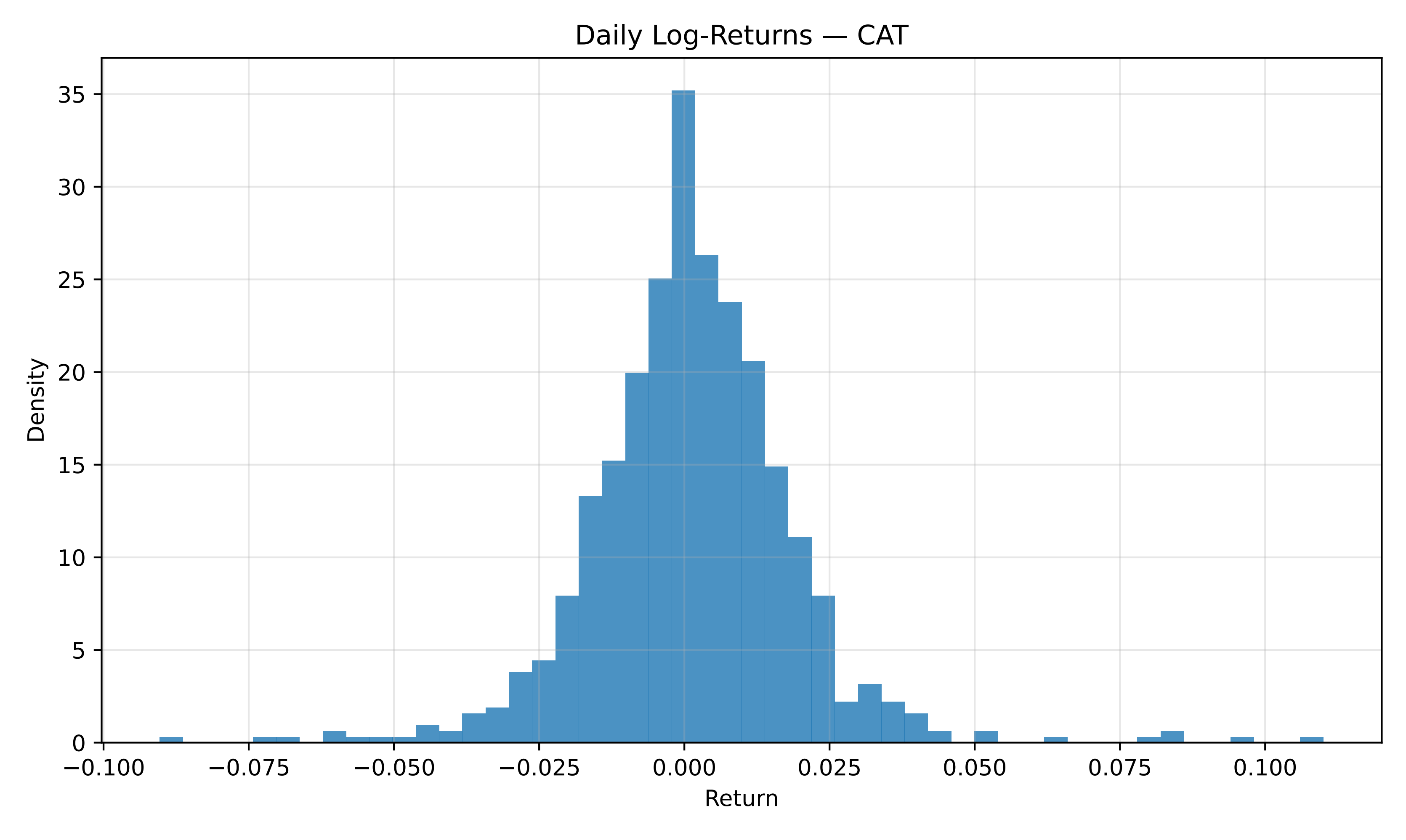

Drawdown — CAT
Drawdown
0%
-5%
-10%
-15%
-20%
-25%
-30%
-35%
2023
Jul
2024
Jul
2025
Jul



Rolling Annualized Vol (20) — CAT
Ann. Vol
0.6
0.5
0.4
0.3
0.2
2023
Jul
2024
Jul
2025
Jul

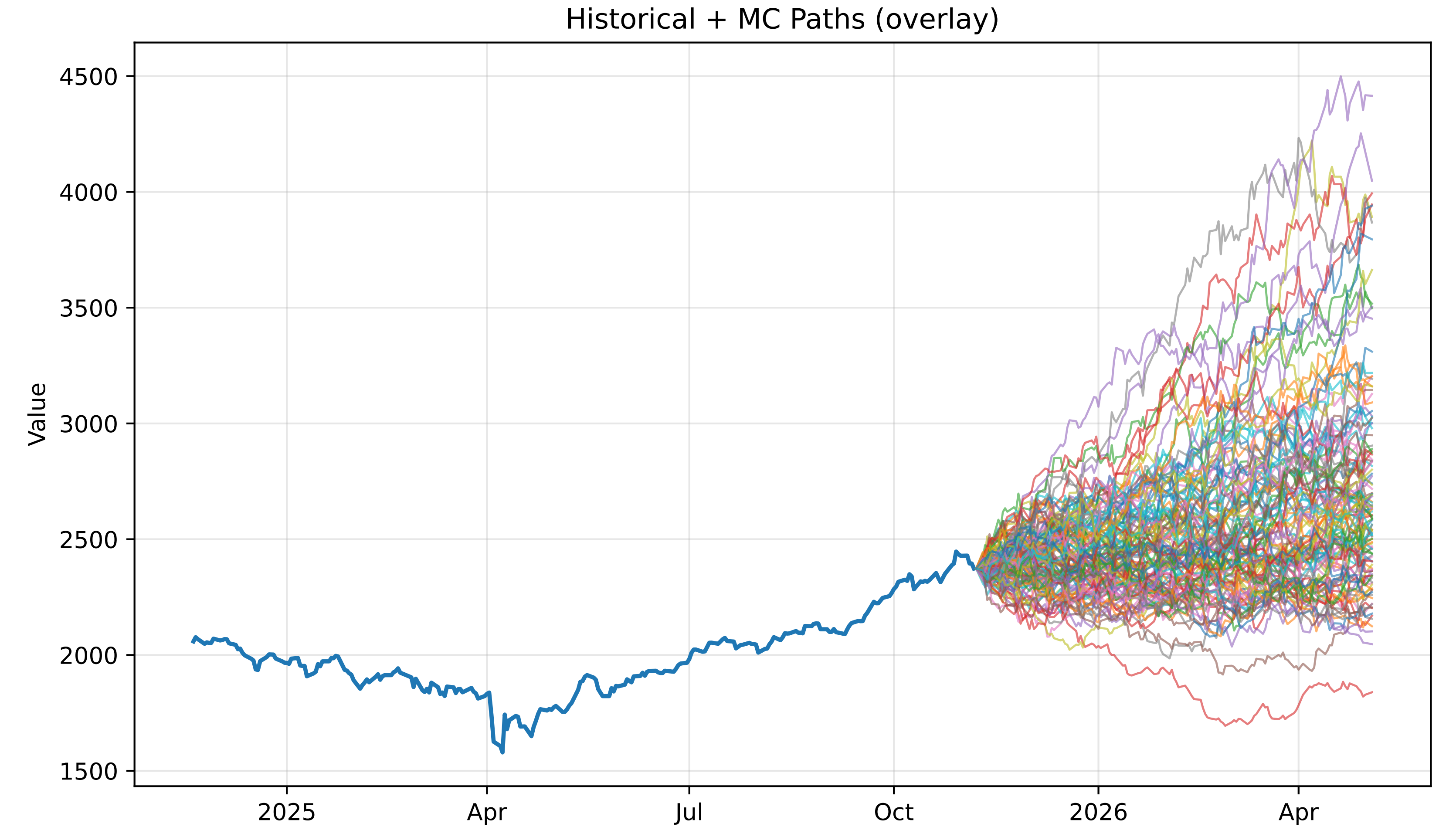


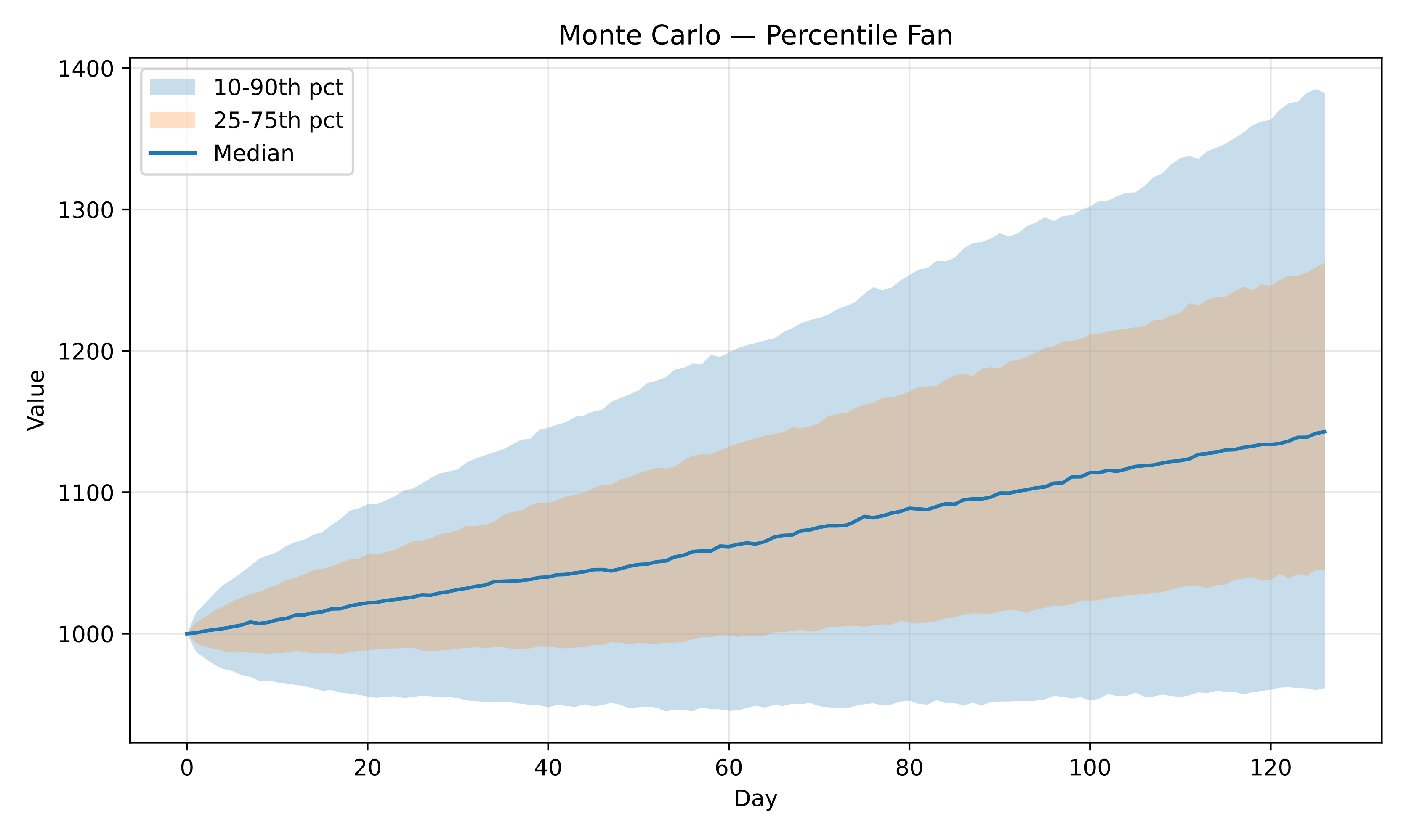
Rolling Return (63) — CAT
Return
50%
40%
30%
20%
10%
0%
-10%
-20%
-30%
2023
Jul
2024
Jul
2025
Jul


Daily Log-Returns — CAT
Density
Return
35
30
25
20
15
10
5
0
−0.100
−0.075
−0.050
−0.025
0.000
0.025
0.050
0.075
0.100

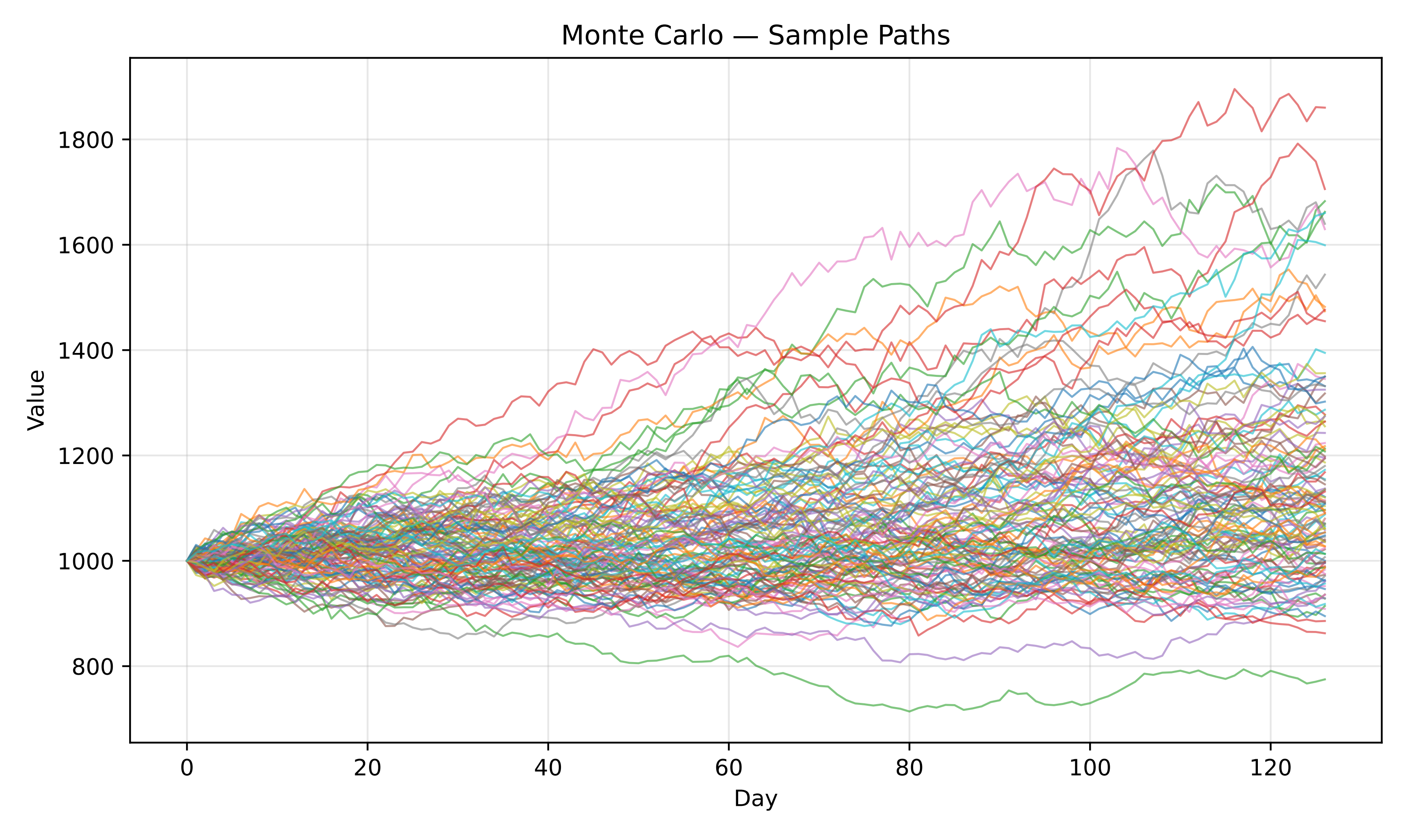
Monte Carlo — Summary

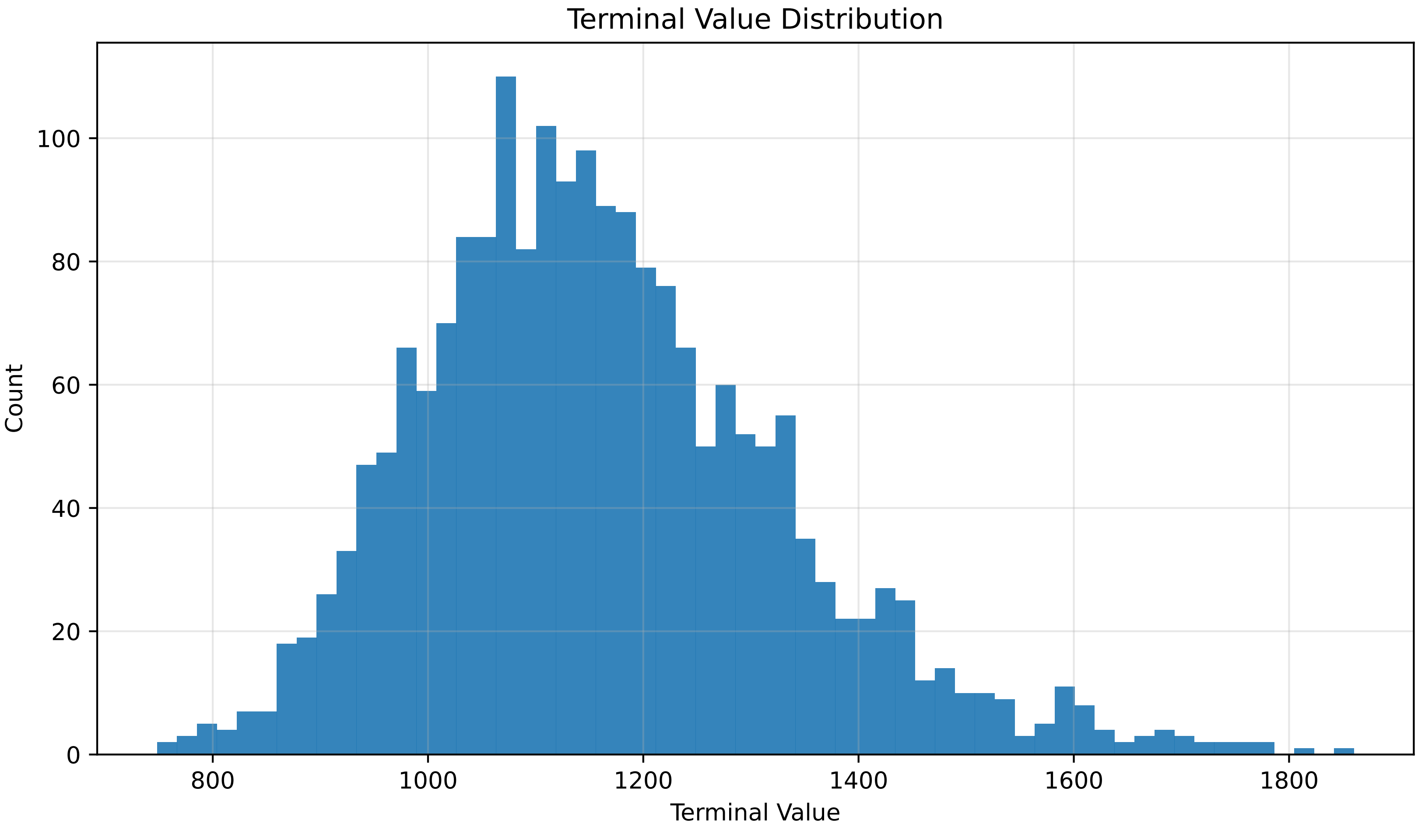
Metric	Value
capital_inicial	1000.0
mean_final_value	1161.6102180780385
median_final_value	1142.8860353909624
std_final_value	168.29277864179045
mean_return	0.16161021807803883
VaR_95	-0.0779774642028236
CVaR_95	-0.1283527983892603
mu_annualized	0.2428235228706901
sigma_annualized	0.2913315444151954


Historical + MC Paths (overlay)
Value
4500
4000
3500
3000
2500
2000
1500
2025
Apr
Jul
Oct
2026
Apr

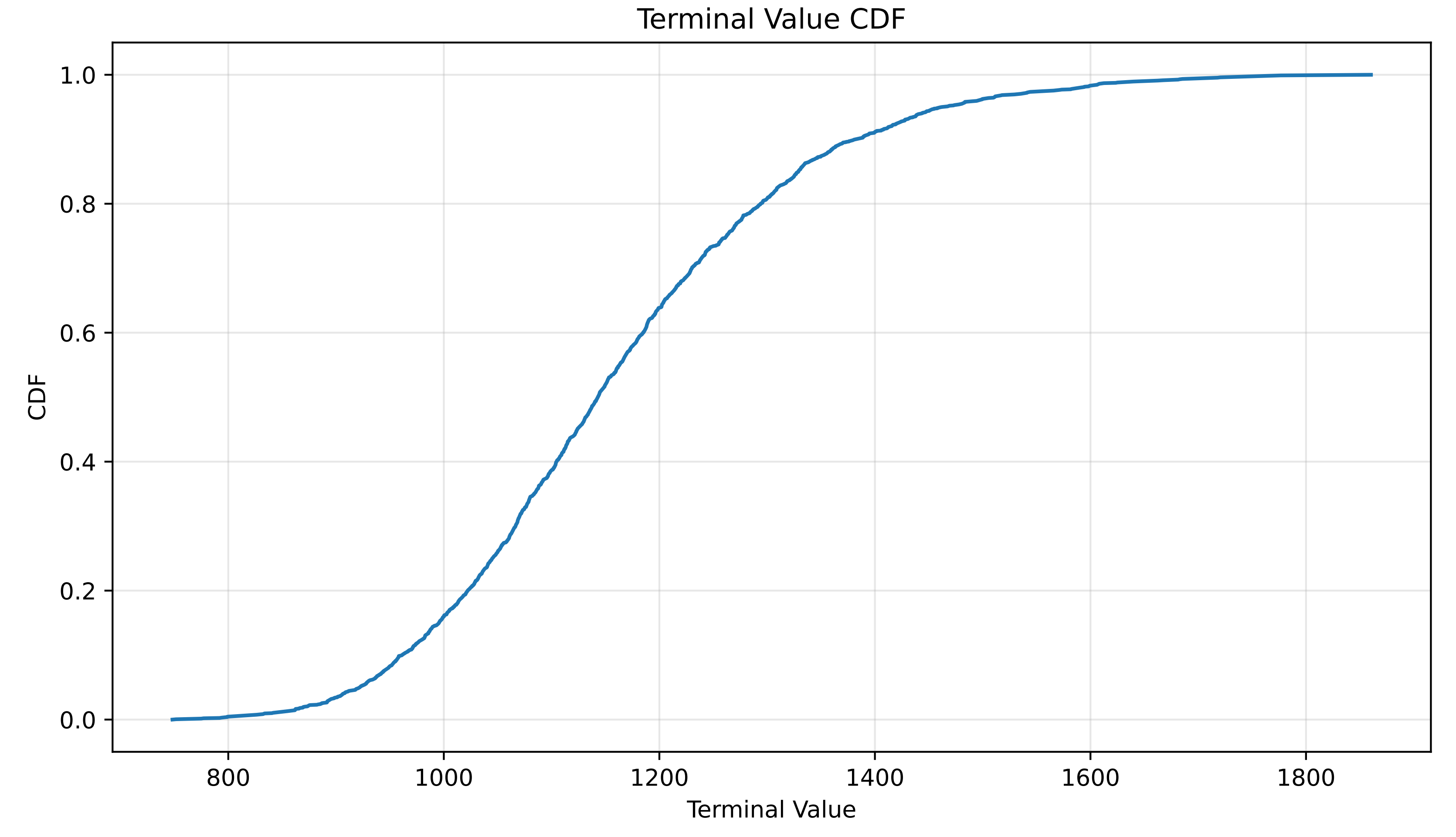


Monte Carlo — Percentile Fan
10-90th pct
25-75th pct
Median
Value
Day
1400
1300
1200
1100
1000
0
20
40
60
80
100
120


Monte Carlo — Sample Paths
Value
1800
1600
1400
1200
1000
800
0
20
40
60
80
100
120
Day



Terminal Value Distribution
Count
Terminal Value
0
20
40
60
80
100
800
1000
1200
1400
1600
1800


Terminal Value CDF
CDF
Terminal Value
0.0
0.2
0.4
0.6
0.8
1.0
800
1000
1200
1400
1600
1800