John Doe Advisory
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Distribution Analysis

Portfolio: Custom (USD, Daily Rebalancing)

Inputs

Asset	MyPortfolio
Period	2005-01-04 → 2026-11-16
Data range	2005-01-03 → 2026-11-16

Portfolio composition

Base currency: USD

Rebalancing: Daily Rebalancing (constant weights)

Common date range: 2005-01-04 → 2026-11-16 (5502 obs)

Asset	Weight
The Coca-Cola Company KO [USD]	50.00%
PepsiCo, Inc. PEP [USD]	50.00%

Statistical assumptions

Weights were kept constant by simulating a daily rebalance at close (constant-weights convention). The synthetic price series follows $R_{p,t} = \Sigma\, w_i \cdot R_{i,t}$ and $P_{p,t} = P0 \cdot \Pi(1 + R_{p,s})$. Under this convention the standard closed-form formulas apply: $\sigma^2_p = w'\Sigma w$, $\beta_p = \Sigma\, w_i \beta_i$.

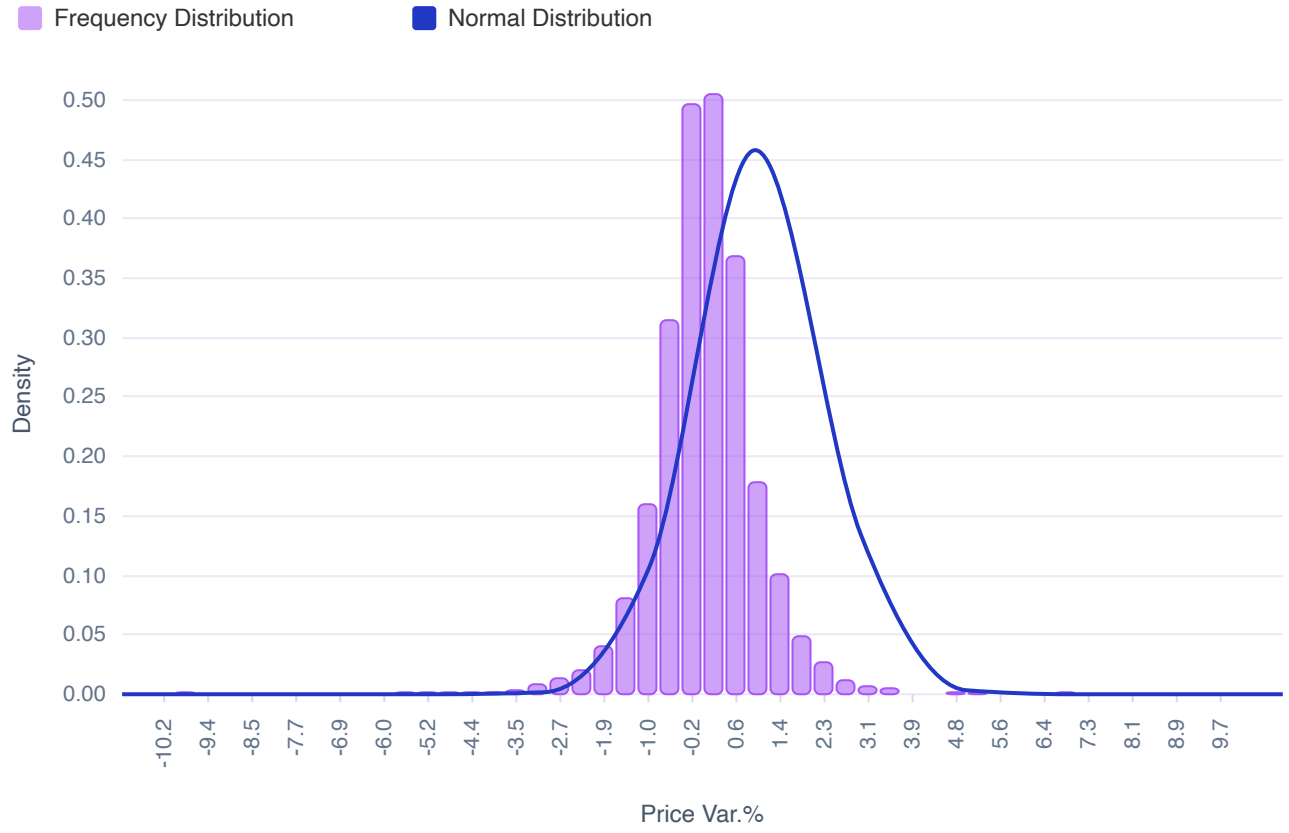
Currency risk is modeled. Each asset price was converted to the portfolio's base currency on the day of the observation using historical FX rates, so returns reflect the realized experience of an unhedged investor. Where a direct FX pair was not available, the conversion was triangulated via USD.

The analysis window is the intersection of dates available across every asset in the portfolio and every FX leg involved. Constraints: 2-20 assets, individual weight ≥ 1%, total weight = 100% (tolerance 1e-4), long-only.

The daily returns of the synthetic portfolio series are described by their statistics, Skewness and Kurtosis, a histogram set against the normal curve with the same mean and standard deviation, and Q-Q and P-P plots. With Buy & Hold the portfolio holds the chosen weights on the first day of the analysis window.

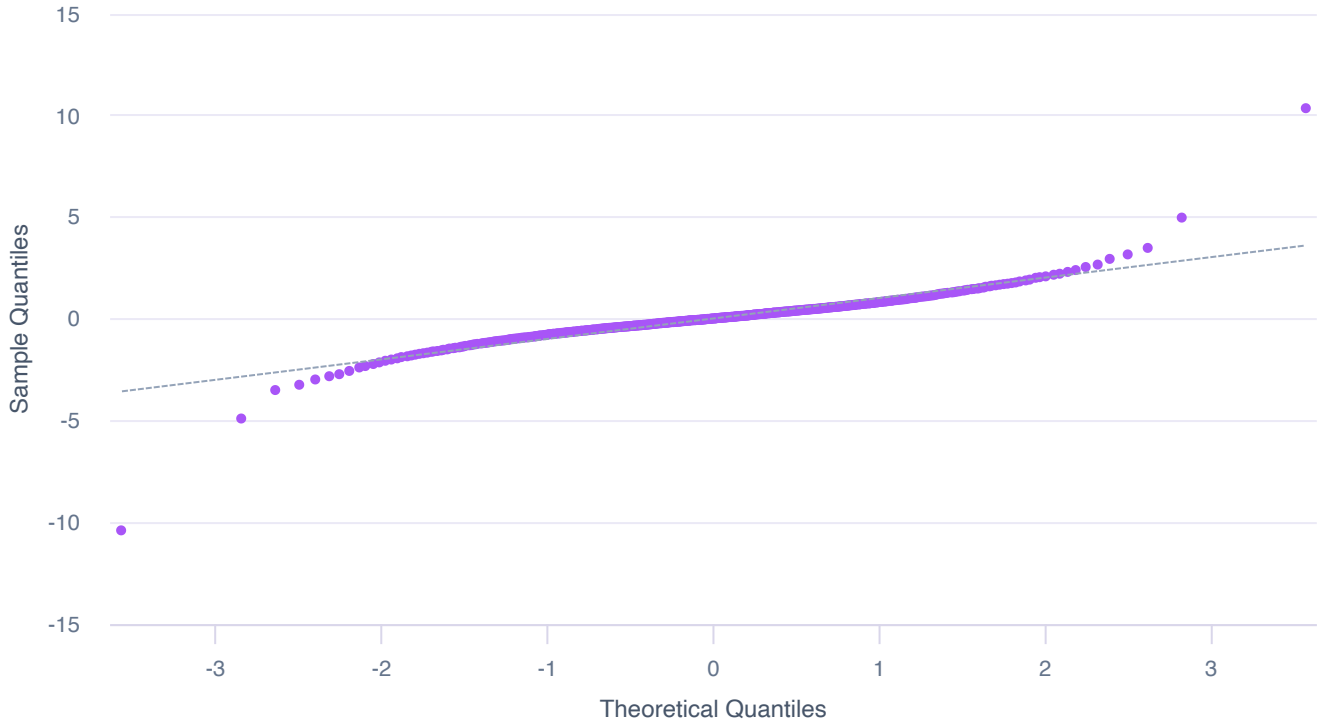
Distribution Charts

Normal Distribution vs Prices Var.% Distribution



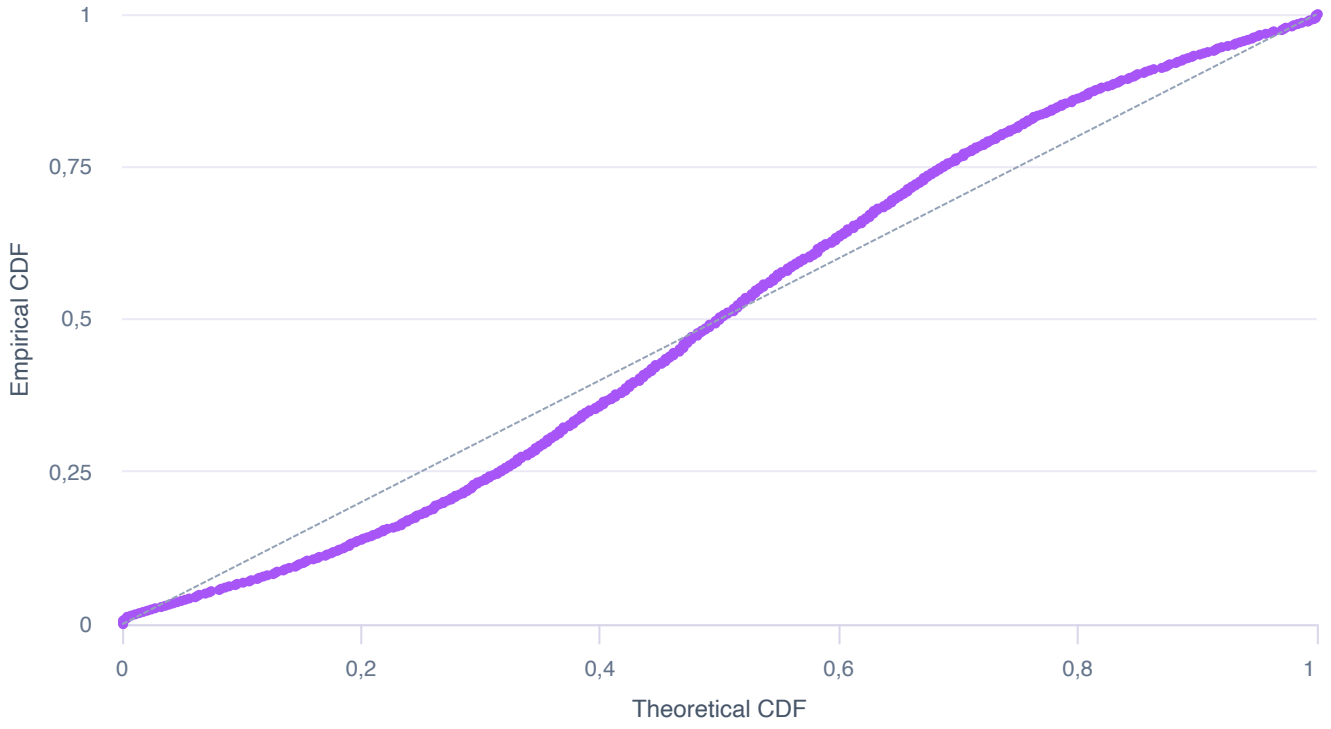
Mean: 0.0305 · Std: 1.0572 · Count: 5501

Q-Q Plot



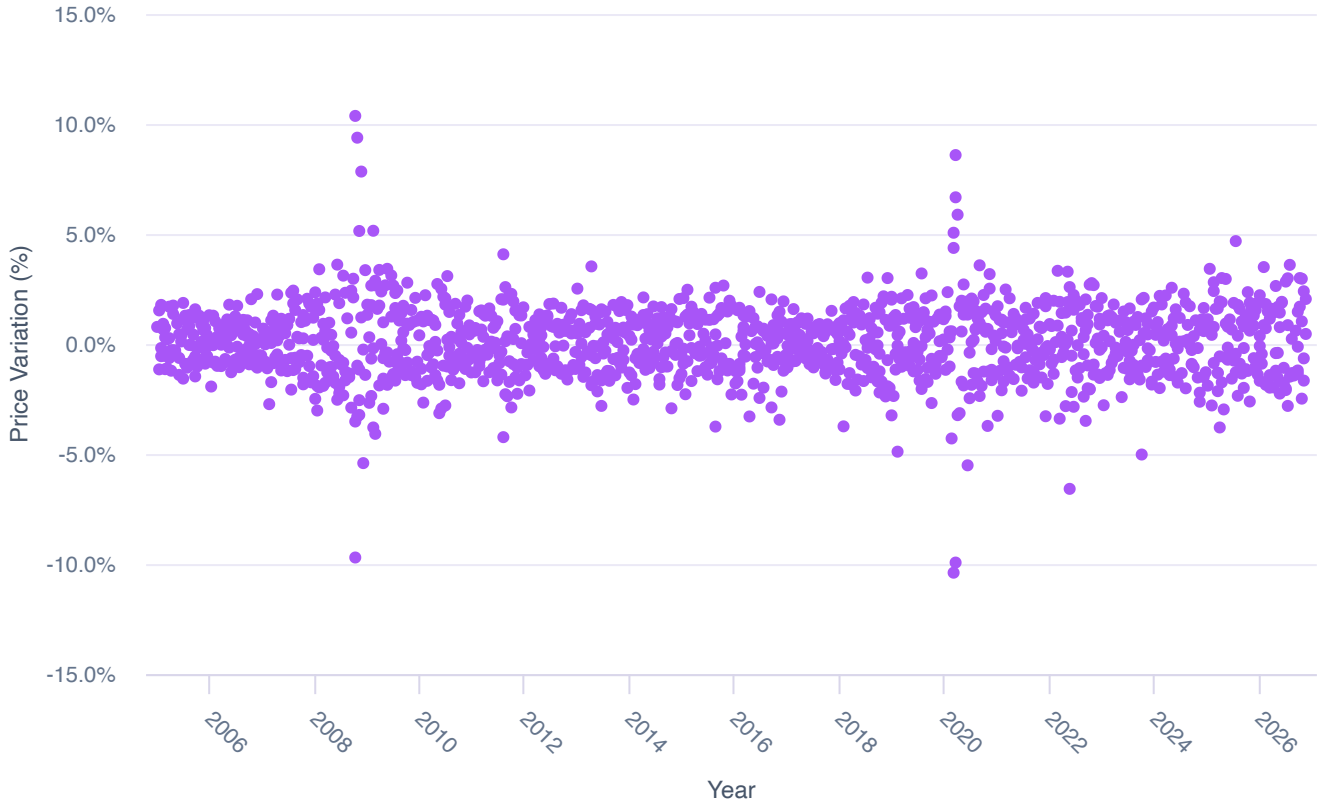
Slope: 1.0053 · Intercept: 0.0305

P-P Plot



Mean: 0.0305 · Std Dev: 1.0572

Returns, Standard Deviation and Volatility Over Time



View: Returns (%)

Distribution Table

Statistics of Price Var.%

Statistic	Value
Standard deviation	1.057262
Mode	0.250000
Median	0.030000
Average	0.030520
Maximum	10.370000
Minimum	-10.390000
Quartile 0	-10.390000
Quartile 1	-0.470000
Quartile 2	0.030000
Quartile 3	0.550000
Quartile 4	10.370000
Interquartile Range (IQR):	1.020000
Z-Score (Median)	-0.000492
Z-Score (Max)	9.779484
Z-Score (Min)	-9.856135

Skewness & Kurtosis

Metric	Value
Yule-Bowley Skewness	0.019608
Pearson Skewness 1	0.001475
Pearson Skewness 2	-0.622779
Pearson Kurtosis	15.645507
Fisher Kurtosis	12.645507

Annualized Historical Volatility

Metric	Value
Mean	14.69%
Max	94.66%
Min	5.10%
Current	22.00%

Annualized Historical Volatility of Volatility

Metric	Value
Mean	101.11%
Max	289.73%
Min	32.09%
Current	71.45%

Table of Price Var. % Clusters and Frequencies

Price Var. % Cluster	Frequency (%)	Frequency (#)
[-10.39, -9.97]	0.02	1
[-9.97, -9.56]	0.04	2
[-9.14, -8.73]	0.02	1
[-7.90, -7.48]	0.02	1
[-6.65, -6.24]	0.02	1
[-5.82, -5.41]	0.05	3
[-5.41, -4.99]	0.04	2
[-4.99, -4.58]	0.04	2
[-4.58, -4.16]	0.04	2
[-4.16, -3.75]	0.07	4
[-3.75, -3.33]	0.15	8
[-3.33, -2.92]	0.38	21
[-2.92, -2.50]	0.58	32
[-2.50, -2.09]	0.87	48
[-2.09, -1.67]	1.71	94
[-1.67, -1.26]	3.36	185
[-1.26, -0.84]	6.64	365
[-0.84, -0.43]	13.07	719
[-0.43, -0.01]	20.60	1133
[-0.01, 0.41]	20.96	1153
[0.41, 0.82]	15.27	840
[0.82, 1.24]	7.44	409
[1.24, 1.65]	4.18	230
[1.65, 2.07]	2.04	112
[2.07, 2.48]	1.11	61

Price Var. % Cluster	Frequency (%)	Frequency (#)
[2.48, 2.90]	0.47	26
[2.90, 3.31]	0.29	16
[3.31, 3.73]	0.22	12
[3.73, 4.14]	0.02	1
[4.14, 4.56]	0.02	1
[4.56, 4.97]	0.05	3
[4.97, 5.39]	0.09	5
[5.80, 6.22]	0.02	1
[6.22, 6.63]	0.02	1
[6.63, 7.05]	0.04	2
[7.46, 7.88]	0.02	1
[8.29, 8.71]	0.02	1
[9.12, 9.54]	0.02	1
[9.95, 10.37]	0.02	1

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