PORTFOLIO ANALYSIS REPORT

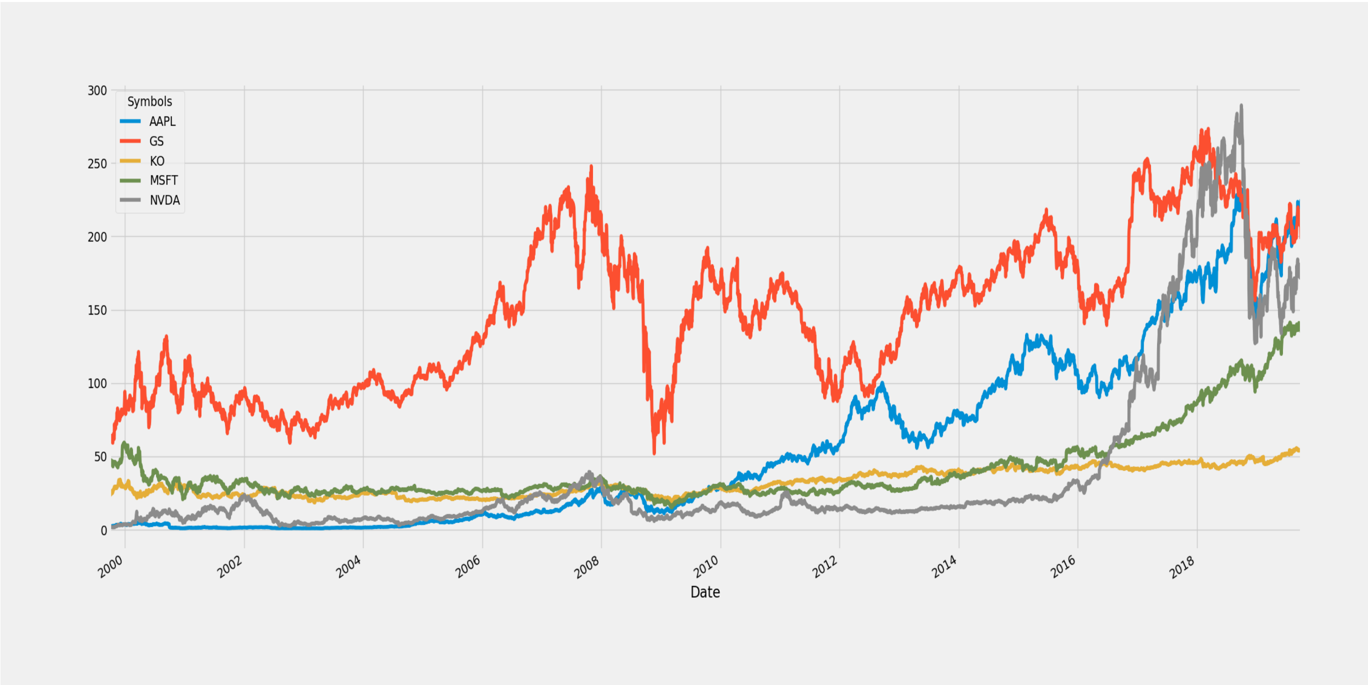
Introduction

The portfolio optimizer accepted your inputs and analyzed historical data for the past 20 years. Audience for this report are financial analyst and investors. Based on our analysis below is your report around portfolio overview and portfolio optimizations.

Portfolio Overview

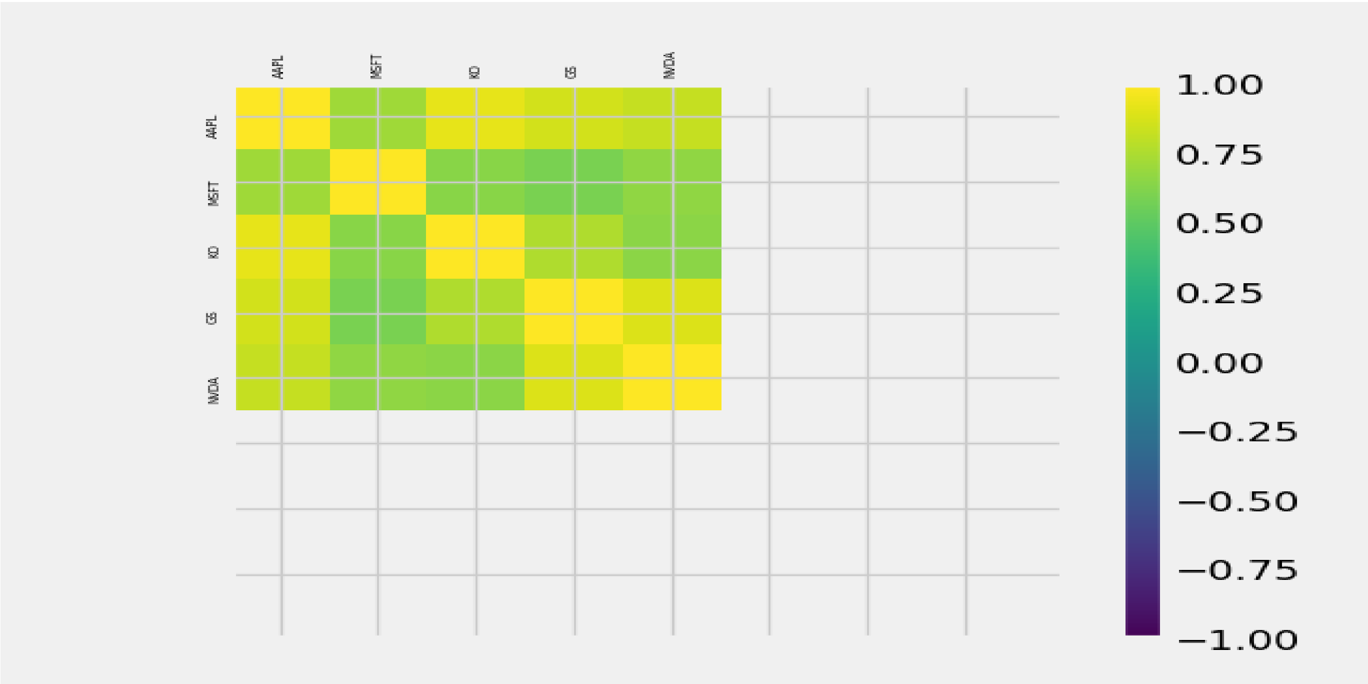
Individual Stock Trends

Fig 1.1 shows the individual selected stock trends for the past 20 years



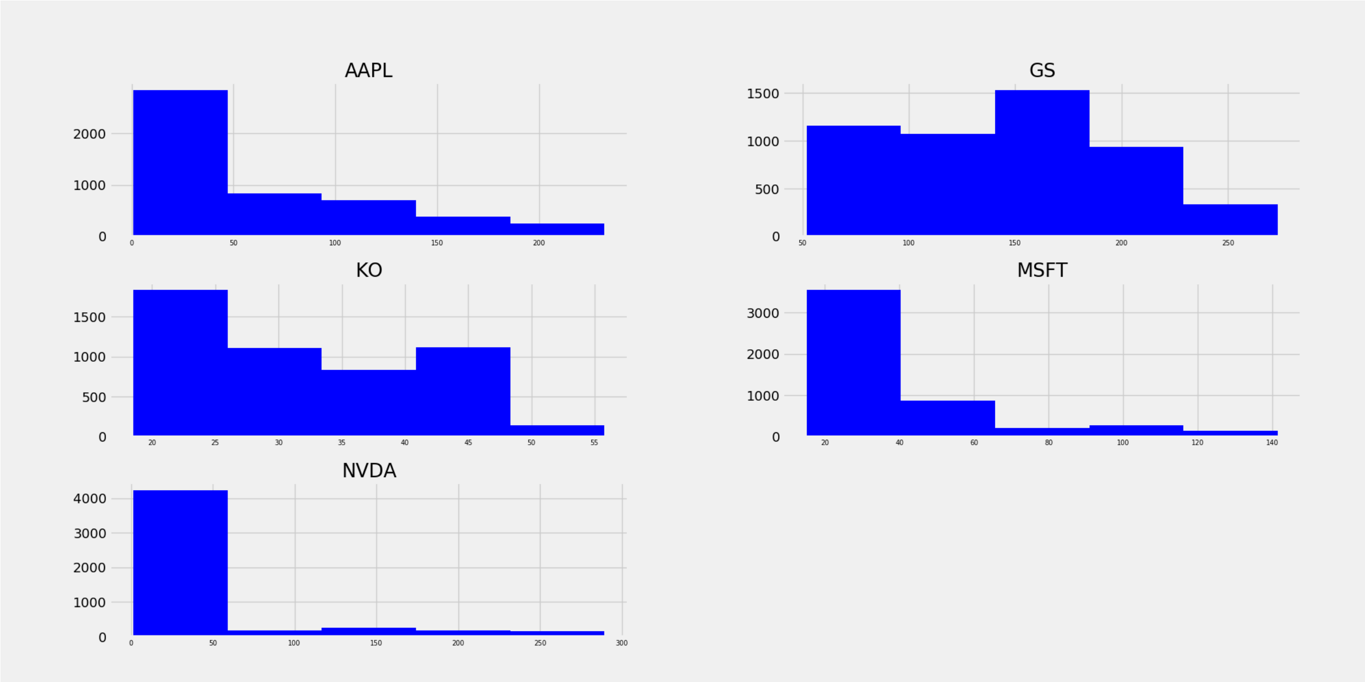
Correlation Matrix

Fig 1.2 shows the correlation of all stocks within the selcted portfolio



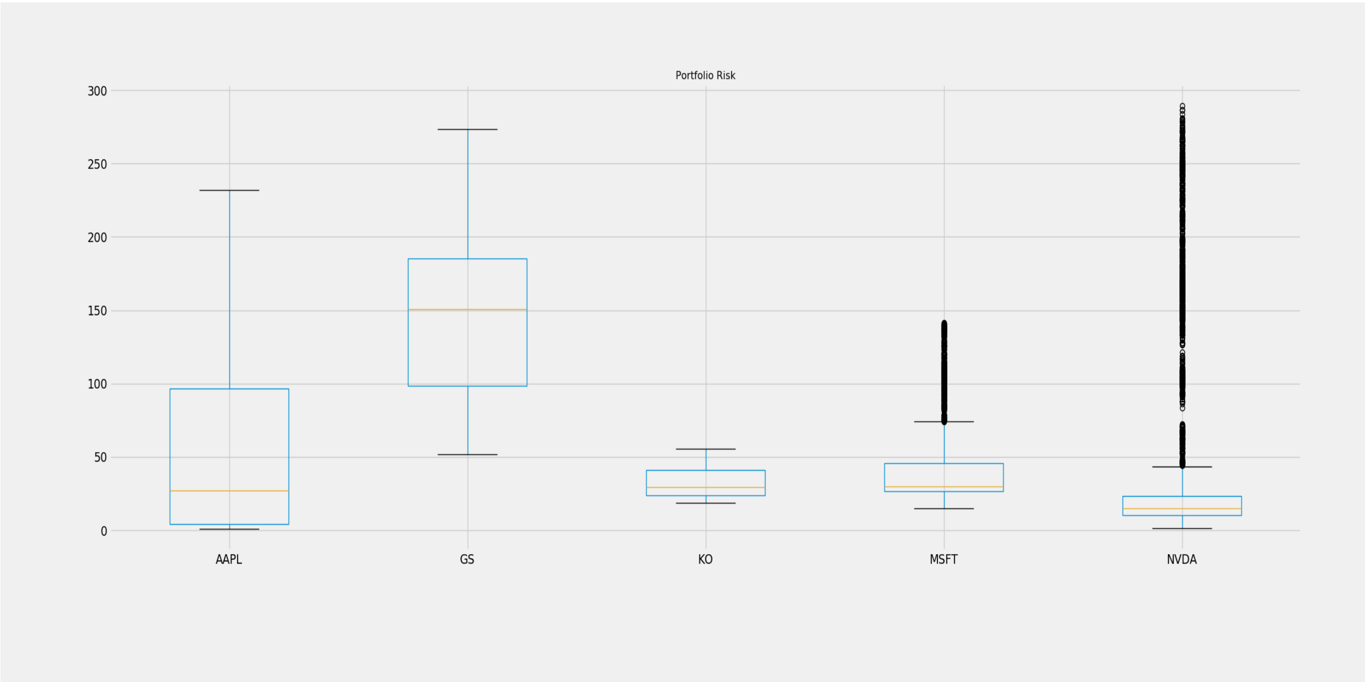
Histogram Matrix

Fig 1.3 shows the distribution of all stocks within the selcted portfolio



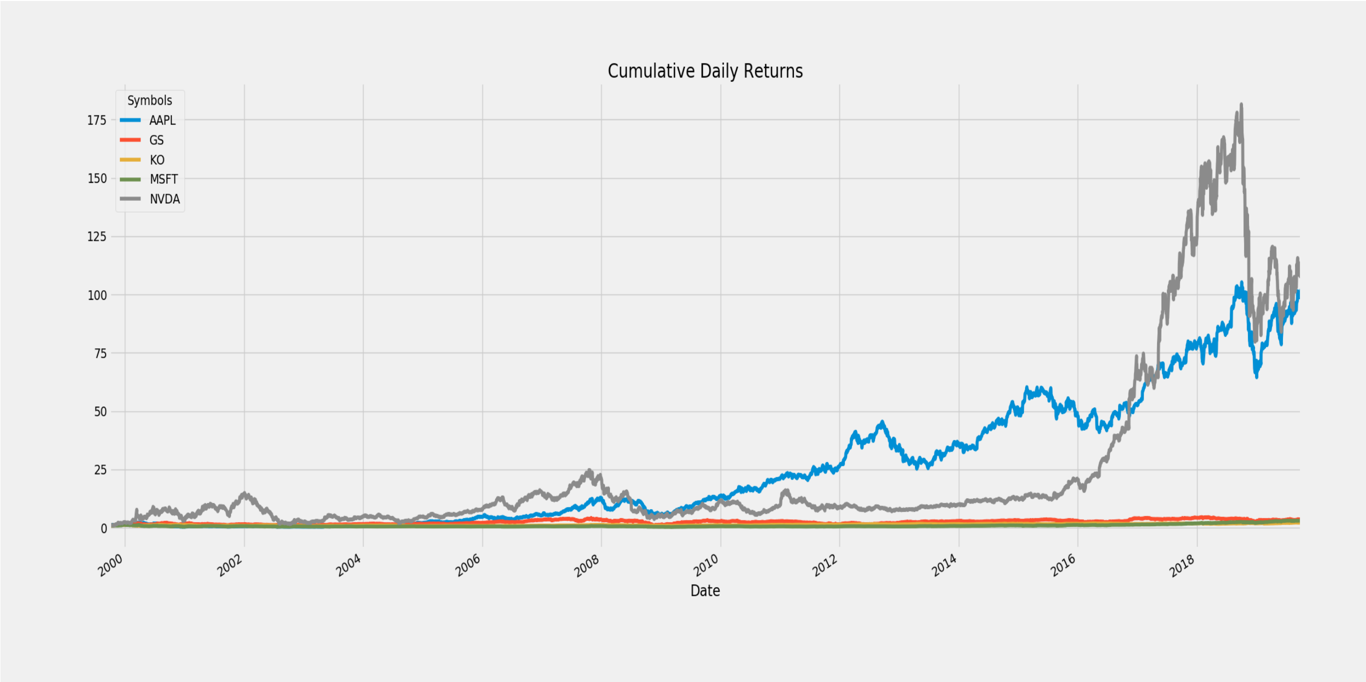
Box Plot to evaluate Risk

Fig 1.4 shows box plots across stocks to help understand risk



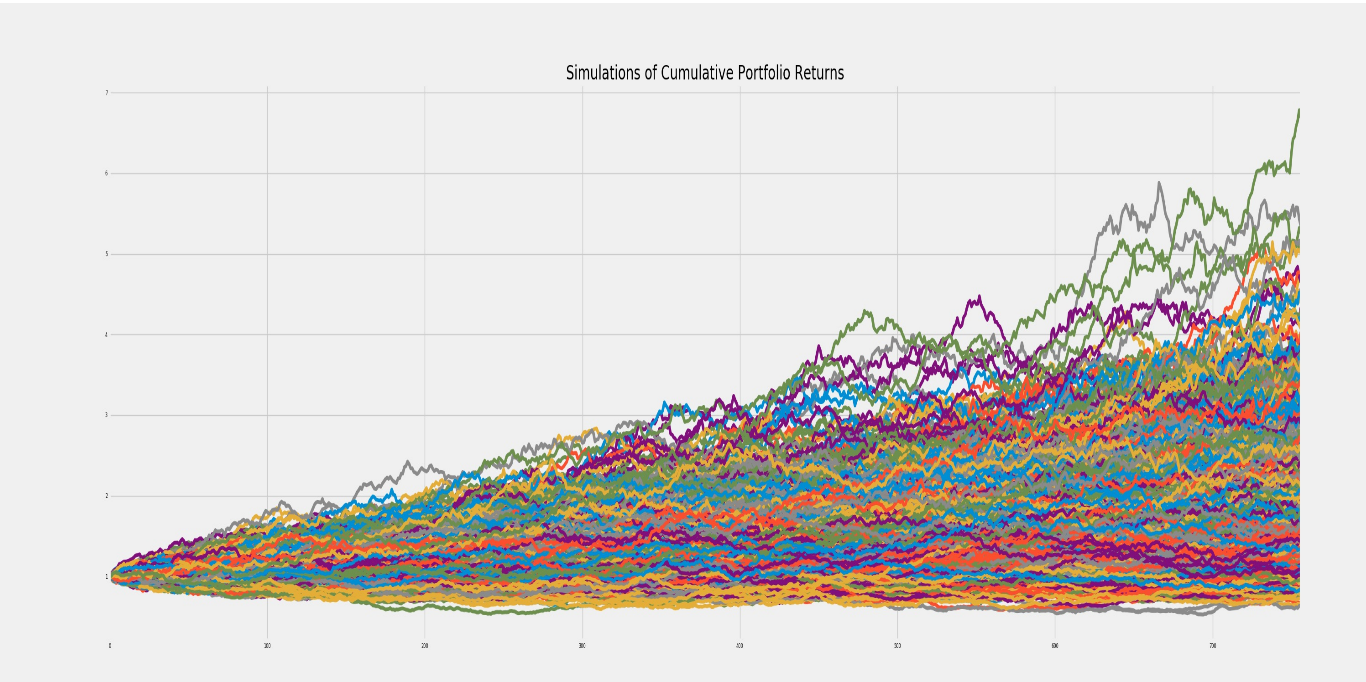
Cumulative Daily Returns

Fig 1.5 shows the Cumulative daily returns of stocks within the selected portfolio



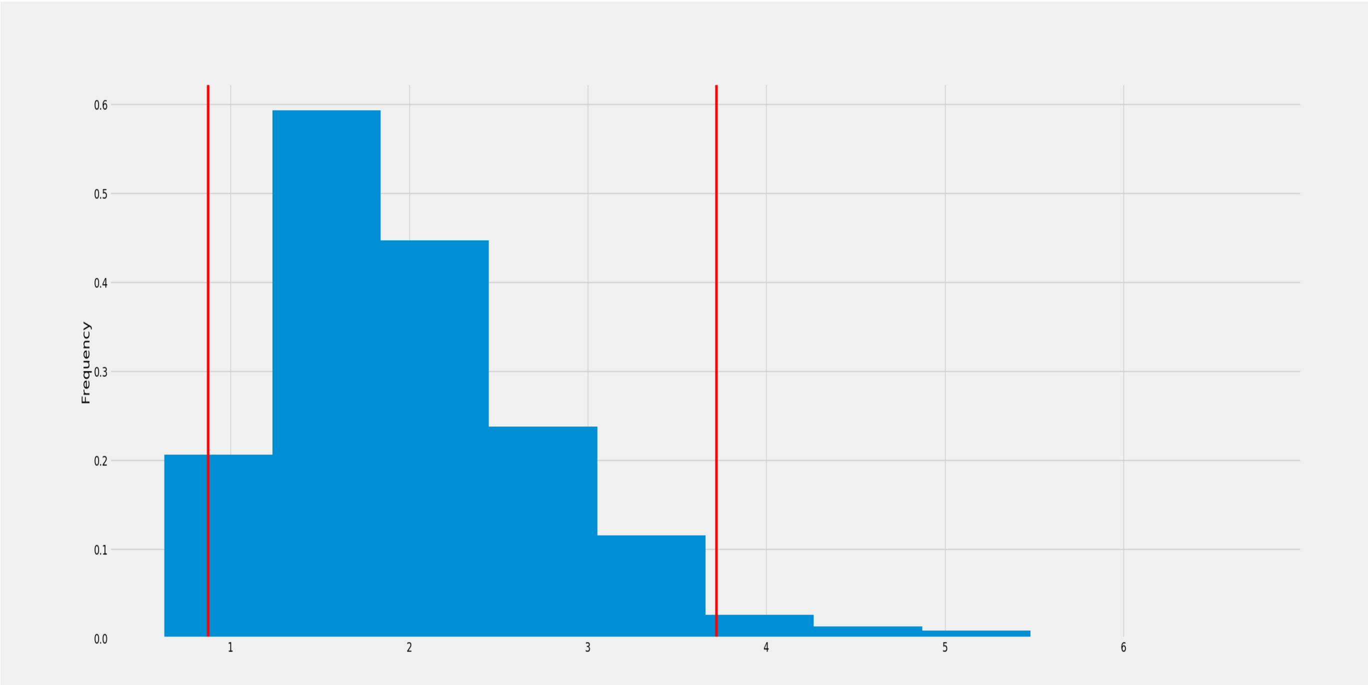
Montecarlo Simulation

Fig 1.6 shows the simulation of Cumulative Portfolio Returns



Confidence Interval

Fig 1.7 shows the probability distribution adn 95% confidence interval of simulated ending cumulative portfolio returns

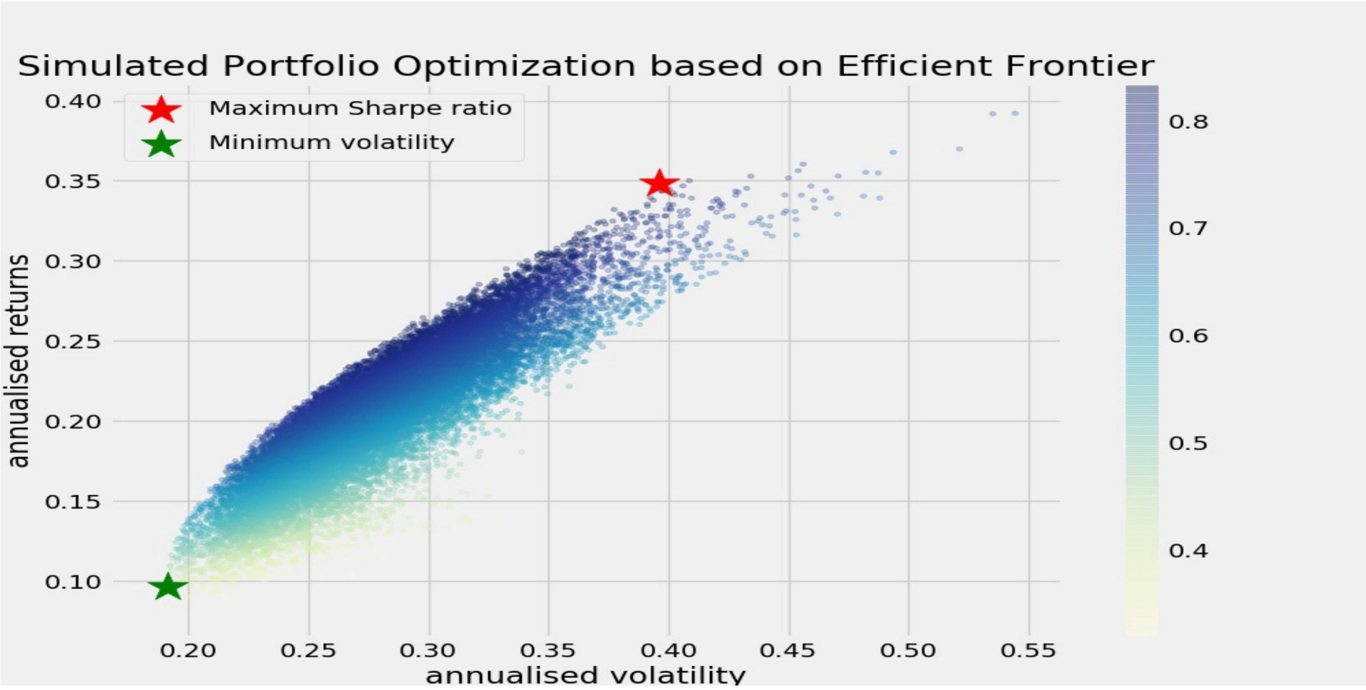


Based on the simulation, above charts, investment amount of 294118 and for an investment horizon of 3 the expected range of projected cumulative returns for the portfolio is between 257013.5085843106 and 1094075.5492538891

Portfolio Optimization

Efficient Frontier

Fig 3.1 shows the portfolios with a Max Sharpe Ratio and Minimum Volatility as compared to all the other simulated portfolios



Maximum Sharpe Ratio Portfolio Allocation

Annualized Return: 0.34837935633864314
Analized Volatility: 0.3960814700668977

Symbols	AAPL	GS	KO	MSFT	NVDA
allocation	57.83	2.87	1.06	0.33	37.91

Minimum Volatility Portfolio Allocation

Annualized Return: 0.09609503184550104
Analized Volatility: 0.19129310898874674

Symbols	AAPL	GS	KO	MSFT	NVDA
allocation	8.38	1.31	64.68	24.77	0.85

Individual Stock Returns and Volatility

	Annualised Return	Annualised Volatility
Symbols		
AAPL	0.32	0.41
GS	0.13	0.37
KO	0.06	0.21
MSFT	0.10	0.30
NVDA	0.42	0.61

Based on your risk profile we suggest the Portfolio with the Maximum Sharpe Ratio for you which is again listed below:

Maximum Sharpe Ratio Portfolio Allocation

Annualized Return: 0.34837935633864314
Annalized Volatility: 0.3960814700668977

Symbols	AAPL	GS	KO	MSFT	NVDA
allocation	57.83	2.87	1.06	0.33	37.91

Thanks for using our portfolio optimizer and have a great day!

Disclaimer:

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