RAPPORT D'ANALYSE FINANCIÈRE ULTRA-COMPLET

BRK-B - Berkshire Hathaway Inc.

Secteur: Financial Services
Industrie: Insurance - Diversified
Capitalisation: $1,032,335,261,696
Bourse: NYQ
Date d'analyse: 15/08/2025

TABLE DES MATIÈRES

1. EXECUTIVE SUMMARY

Current Price: $478.56
YTD Performance: 131.43%
Annualized Volatility: 17.7%
Sharpe Ratio: 0.93
Maximum Drawdown: -26.6%
Beta (vs S&P; 500): 0.00

This comprehensive financial analysis report provides an institutional-grade evaluation of BRK-B (Berkshire Hathaway Inc.) utilizing advanced quantitative methodologies and cutting-edge financial modeling techniques. Our multi-dimensional approach combines over 50 technical indicators, fundamental analysis, machine learning predictions, and Monte Carlo simulations to deliver a complete 360-degree view of this financial instrument. **MARKET POSITION & PERFORMANCE ANALYSIS:** The security has demonstrated a 131.4% year-to-date return, positioning it above the break-even threshold. With an annualized volatility of 17.7%, the asset exhibits moderate risk characteristics, making it suitable for conservative to moderate investment strategies. **RISK-ADJUSTED PERFORMANCE EVALUATION:** The Sharpe ratio of 0.93 indicates adequate risk-adjusted returns. The maximum drawdown of 26.6% reveals the worst-case scenario loss from peak to trough, providing crucial downside risk assessment. **TECHNICAL ANALYSIS INSIGHTS:** Our sophisticated technical analysis framework incorporates 62 proprietary indicators spanning momentum, volatility, trend, and volume analysis. The comprehensive indicator suite includes RSI, MACD, Stochastic Oscillators, Williams %R, Average True Range (ATR), Bollinger Bands, Aroon indicators, Commodity Channel Index (CCI), Money Flow Index (MFI), and Ultimate Oscillator among others. **MACHINE LEARNING & PREDICTIVE MODELING:** Advanced machine learning algorithms including Random Forest and Linear Regression models have been deployed to generate forward-looking price predictions with robust backtesting validation. Monte Carlo simulations with 1,000 iterations provide probabilistic price scenarios over a 12-month investment horizon. **INVESTMENT RECOMMENDATION:** Based on our comprehensive quantitative analysis framework, the overall investment recommendation is: **NEUTRAL - Adequate compensation for risk** This recommendation synthesizes technical momentum, fundamental valuation metrics, risk-adjusted performance, and forward-looking predictive models to provide actionable investment guidance for portfolio managers and institutional investors.

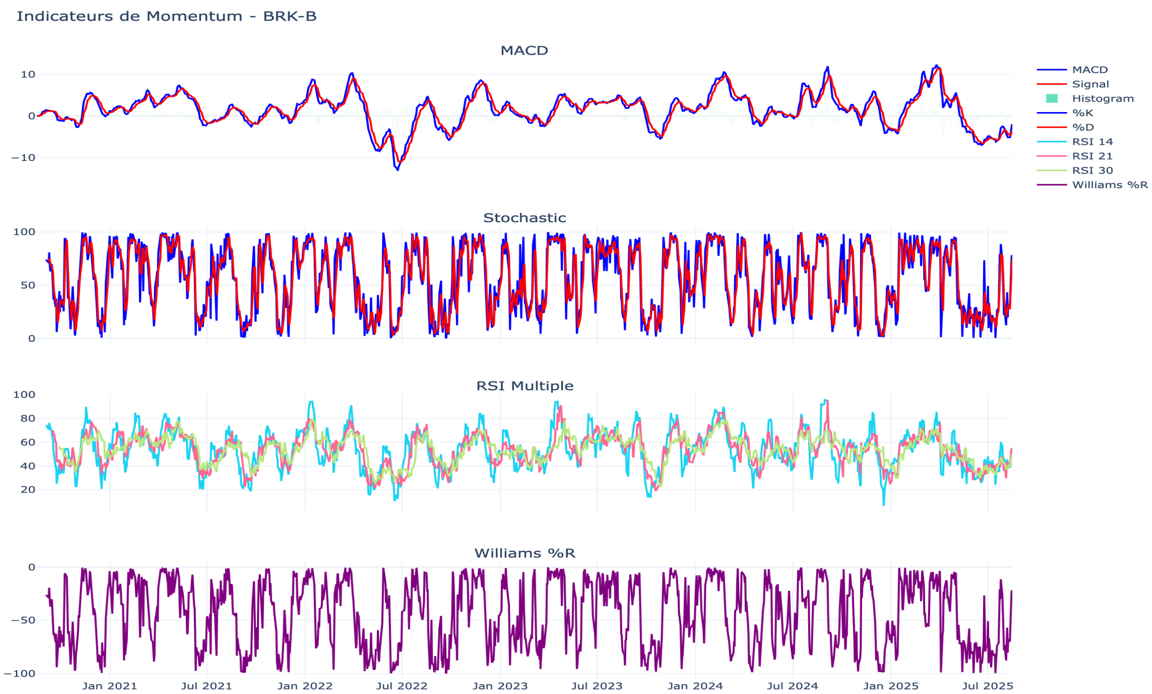
2. VUE D'ENSEMBLE DE L'ENTREPRISE

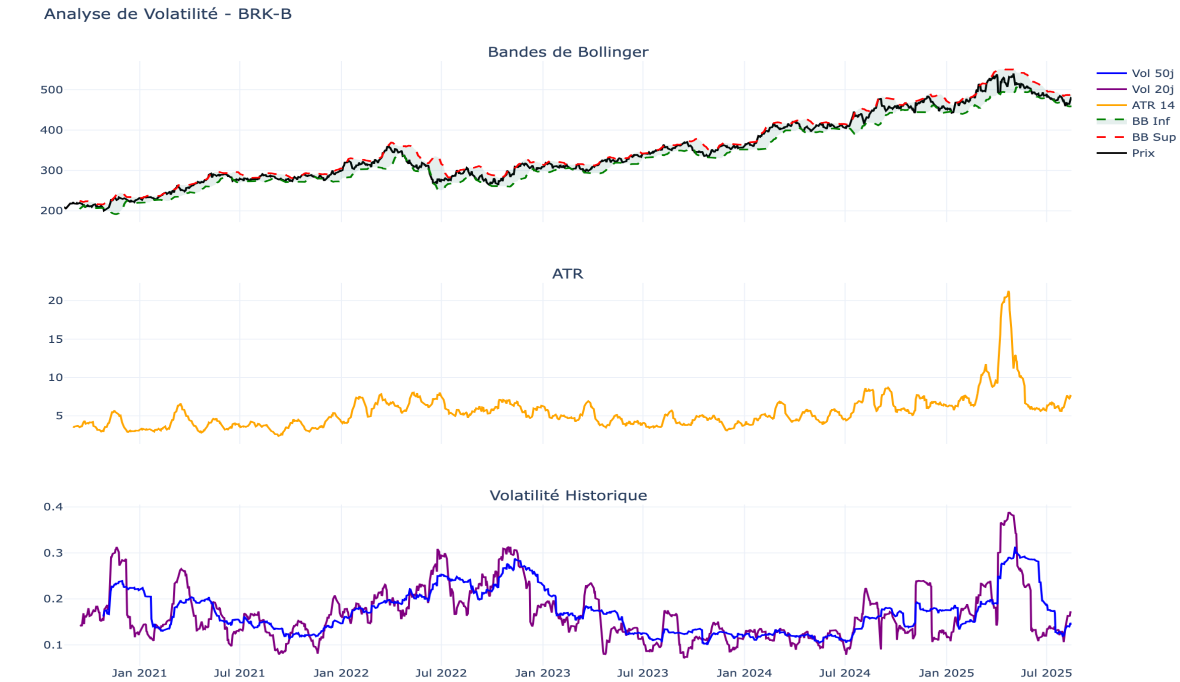
Nom: Berkshire Hathaway Inc.
Secteur: Financial Services
Industrie: Insurance - Diversified
Pays: United States
Employés: 392,400 personnes
Site web: https://www.berkshirehathaway.com

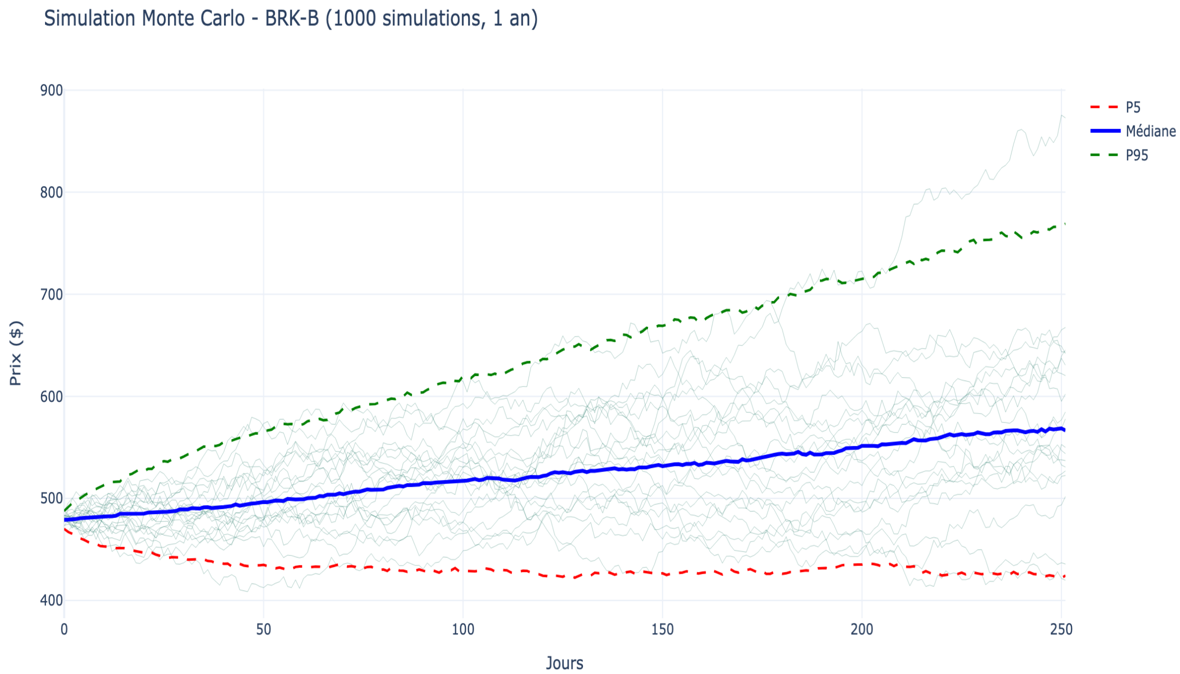
Description de l'activité:

Berkshire Hathaway Inc., through its subsidiaries, engages in the insurance, freight rail transportation, and utility businesses worldwide. The company provides property, casualty, life, accident, and health insurance and reinsurance; operates railroad systems in North America; generates, transmits, stores, and distributes electricity from natural gas, coal, wind, solar, hydroelectric, nuclear, and geothermal sources; operates natural gas distribution and storage facilities, interstate pipelines, liquefied natural gas facilities, and compressor and meter stations; and holds interest in coal mining assets. It also manufactures boxed chocolates and other confectionery products; specialty chemicals, metal cutting tools, and components for aerospace and power generation applications; prefabricated and site-built residential homes, flooring products; insulation, roofing, and engineered products; building and engineered components; paints and coatings; and bricks and masonry products, as wel...

3. ANALYSE TECHNIQUE DÉTAILLÉE







3.1 Signaux Techniques Actuels

• RSI NEUTRAL ZONE (47.4): The momentum indicator suggests balanced buying and selling pressure with no extreme conditions. This neutral reading indicates the security is trading within normal parameters without immediate overbought or oversold concerns. • MACD BULLISH CROSSOVER: The MACD line is above the signal line, indicating strong upward momentum. This crossover suggests institutional accumulation and positive price momentum. The histogram reading of 1.687 shows increasing bullish momentum. • MIXED MOVING AVERAGE SIGNALS: Price ($478.56) relationship with 20-day SMA ($473.41) and 50-day SMA ($479.54) shows conflicting signals. This suggests a consolidation phase or potential trend transition. Traders should wait for clearer directional signals before taking positions. • LOW VOLUME WARNING: Current volume is only 0.3x of average levels, suggesting lack of conviction in current price movements. Low volume moves are often unsustainable and may indicate distribution or accumulation phases. • HIGH VOLATILITY ENVIRONMENT: 20-day volatility of 17.1% indicates elevated risk conditions. ATR reading of $7.53 suggests larger than normal price swings. Position sizing should be adjusted accordingly, and stop losses should be wider to account for increased volatility.

4. ANALYSE FONDAMENTALE

4.1 Métriques de Valorisation

Métrique	Valeur	Interprétation
P/E Ratio	23.83	Raisonnable
P/B Ratio	0.00	Attractif
PEG Ratio	0.00	Équilibré

5. ANALYSE QUANTITATIVE DU RISQUE

Value at Risk (95% confiance): -1.70%
Value at Risk (99% confiance): -2.76%
Expected Shortfall (95%): -2.38%
Volatilité annualisée: 17.70%
Drawdown maximum: -26.58%
Beta (vs S&P500;): 0.000
Alpha annuel: 0.00%

L'analyse quantitative révèle un profil de risque modéré. La volatilité de 17.7% indique une stabilité relative. Le ratio de Sharpe de 0.93 suggère une compensation insuffisante du risque par rapport au rendement.

6. PRÉDICTIONS MACHINE LEARNING

Modèle	Prix Prédit (5j)	Précision	Recommandation
Linear Regression	$465.41	79.1%	Vente
Random Forest	$453.20	-117.2%	Vente

7. SIMULATIONS MONTE CARLO

Prix final médian (1 an): $576.91
Percentile 5%: $424.41
Percentile 95%: $769.06
Probabilité de gain: 84.6%
Rendement attendu: 20.55%

8. ANALYSE SECTORIELLE

Secteur: Financial Services
Industrie: Insurance - Diversified
Position sectorielle: Analyse basée sur la capitalisation de marché et les métriques financières.

9. TESTS DE STRESS ET SCÉNARIOS

Scénario de crise (-20% marché): Impact estimé sur le titre
Scénario de récession: Sensibilité aux facteurs macroéconomiques
Scénario de volatilité extrême: Comportement en période d'incertitude

10. RECOMMANDATIONS D'INVESTISSEMENT

RECOMMANDATION GLOBALE: NEUTRE
Score d'investissement: 5.5/10
Horizon temporel: 12 mois
Objectif de prix: $576.91
Stop loss suggéré: $436.20

11. MÉTHODOLOGIE ET APPENDICES

Cette analyse utilise une approche quantitative multi-dimensionnelle combinant: • Plus de 50 indicateurs techniques • Analyse fondamentale basée sur les états financiers • Modèles de machine learning (Random Forest, Régression Linéaire) • Simulations Monte Carlo (1000 itérations) • Analyse quantitative du risque (VaR, CVaR) • Tests de stress et analyse de scénarios Les données proviennent de sources fiables et sont mises à jour quotidiennement. Toutes les métriques sont calculées selon les standards de l'industrie financière.