AI Risk Analysis Report

Generated by AI Risk Analyzer

1. Executive Summary

This report provides a comprehensive risk assessment for the selected portfolio. It includes historical volatility analysis, drawdown evaluation, and Monte Carlo simulations to project future performance scenarios.

2. Historical Risk Metrics

Asset	Total Return	Annualized Volatility	Sharpe Ratio	Max Drawdown	VaR (95%)	CVaR (95%)
AAPL	1.6319	0.3357	0.7739	-0.3143	-0.0324	-0.0471
MSFT	1.4295	0.3262	0.7255	-0.3715	-0.0295	-0.0455
BTC-USD	5.0267	0.6672	0.9589	-0.7663	-0.0596	-0.0975
ETH-USD	17.0574	0.8876	1.2249	-0.7843	-0.0749	-0.1254

3. Monte Carlo Simulation (Next 1 Year)

AAPL Projections:
Expected Price: 259.45 | Worst Case (5%): 142.86 | Best Case (95%): 431.81

MSFT Projections:
Expected Price: 492.40 | Worst Case (5%): 272.54 | Best Case (95%): 794.24

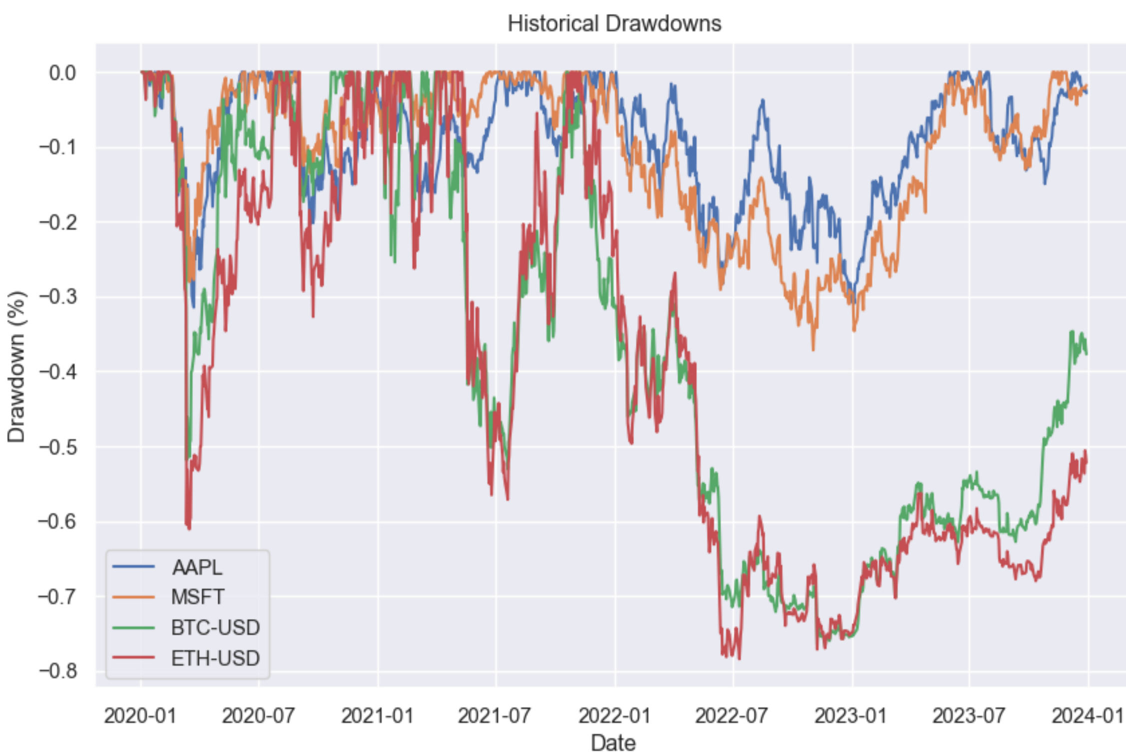
BTC-USD Projections:
Expected Price: 82137.45 | Worst Case (5%): 21910.76 | Best Case (95%): 188350.97

ETH-USD Projections:
Expected Price: 7251.99 | Worst Case (5%): 1044.43 | Best Case (95%): 21649.91

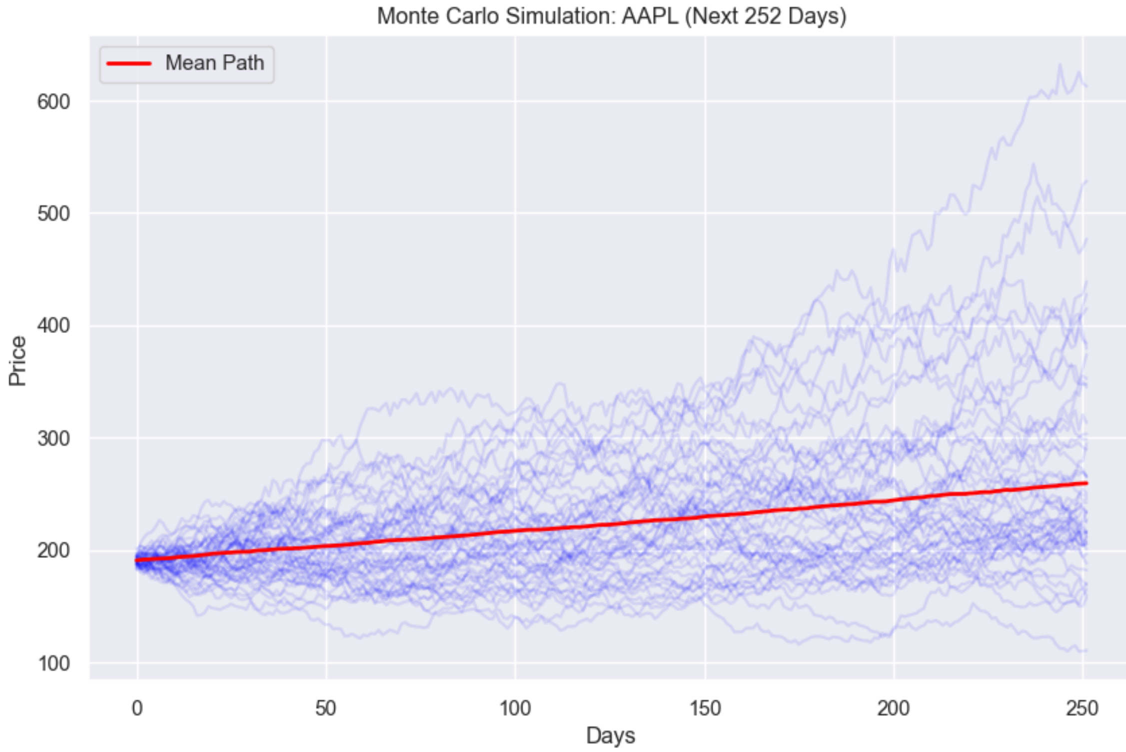
4. Visualizations

Price History

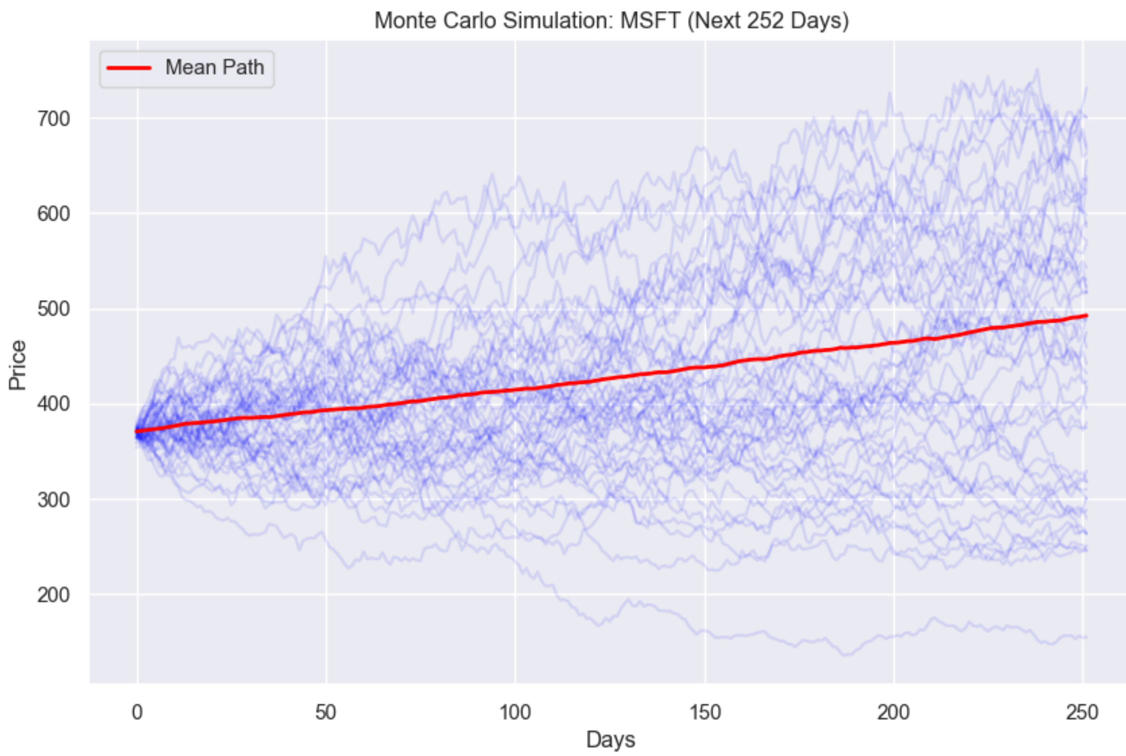
Historical Drawdowns



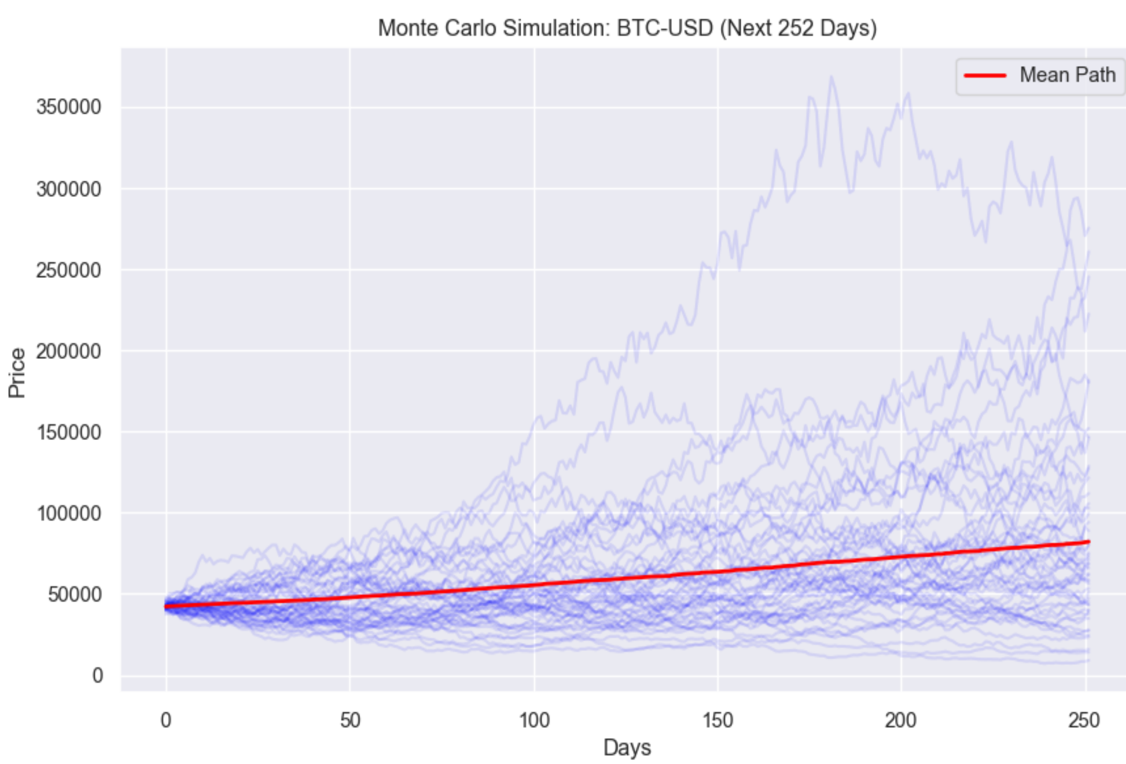
Simulation: AAPL



Simulation: MSFT



Simulation: BTC-USD



Simulation: ETH-USD