

A decorative graphic on the left side of the slide consisting of two overlapping parallelograms. The front one is blue and the back one is a light green color. They are positioned diagonally, with the blue one in front of the green one.

Investment Forecasting

Stocks, Crypto, Forex, Commodities

Results Analysis of Stocks, Forex, Crypto, and Commodities Portfolios

This analysis presents the simulated cumulative returns of different portfolios over a 5 year period from May 1, 2018, to May 1, 2023, using the Monte Carlo Forecasting Tool. Results are presented through line plots, probability distributions, and mean/median values of cumulative returns.

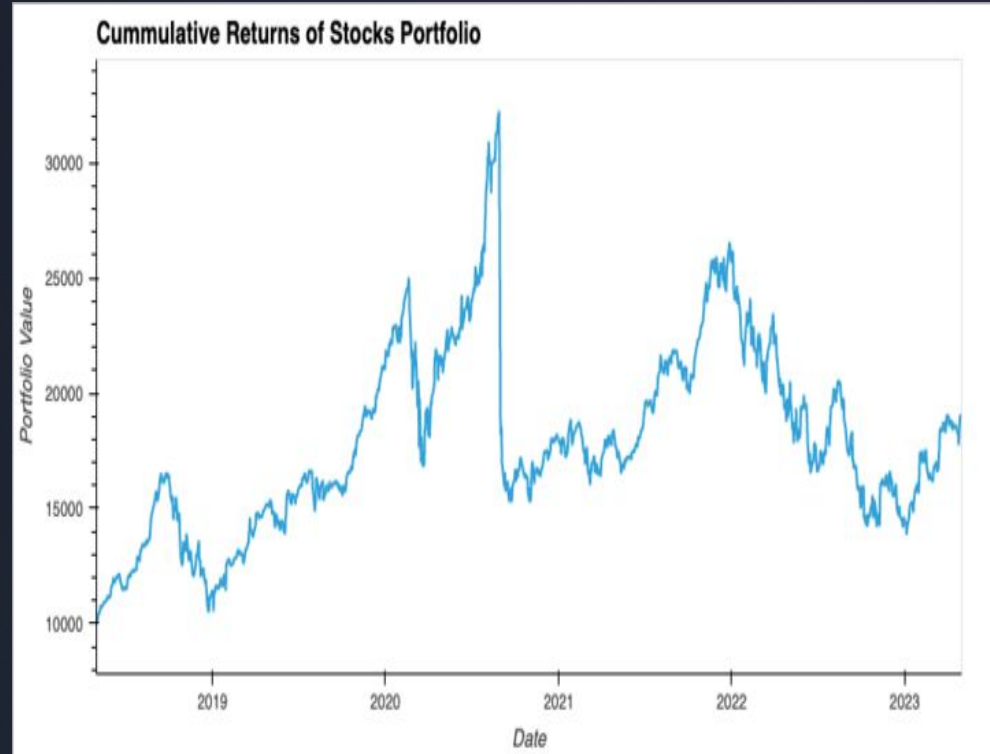
Introduction

- This analysis focuses on four portfolios: Stocks, Forex, Crypto, and Commodities.
- The portfolios consist of various assets and are analyzed using the Monte Carlo Forecasting Tool over a 5-year period.
- Results are presented through line plots, probability distributions, and mean/median values of simulated cumulative returns.



Stocks Portfolio

- The Stocks portfolio shows a 95% chance of ending within the range of \$16,219.38 and \$177,708.94.
- Investing \$10,000 in the Stocks portfolio on May 1, 2018, would result in a current value of \$19,010.22.



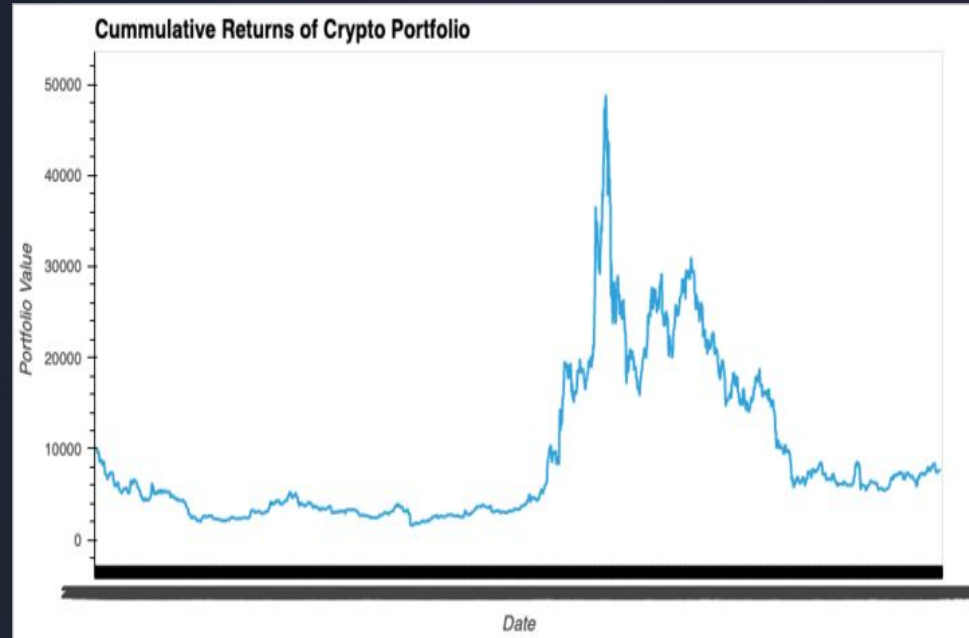
Forex Portfolio

- The Forex portfolio has a 95% chance of ending within \$8,702.49 and \$12,399.65.
- Investing \$10,000 in the Forex portfolio on May 1, 2018, would yield \$8,351.61 today.



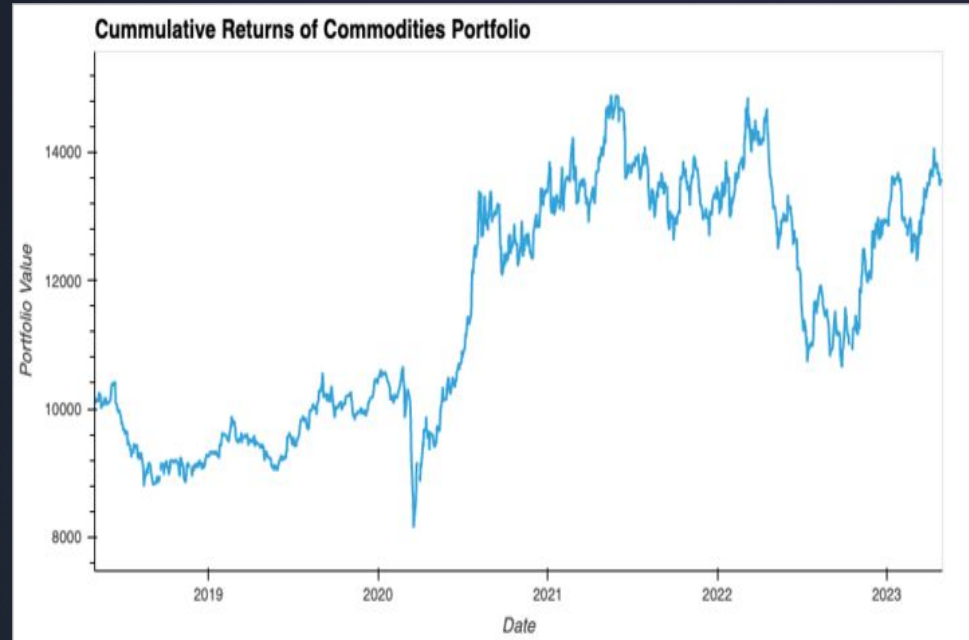
Crypto Portfolio

- The Crypto portfolio suggests a range of \$5,385.90 and \$1,280,704.89.
- Investing \$10,000 in the Crypto portfolio on May 1, 2018, would result in a current value of \$25,258.34.



Commodities Portfolio

- The Commodities portfolio shows a range of \$8,239.92 and \$32,518.06.
- Investing \$10,000 in the Commodities portfolio on May 1, 2018, would yield \$13,582.53 today.



Comparison of Portfolios

- The Stocks portfolio has the highest range of possible outcomes, while the Crypto portfolio has the widest range.
- The Stocks portfolio has the highest current value of investment, while the Forex portfolio has the lowest.



Probability Distributions

- Probability distributions for each portfolio show the likelihood of different cumulative returns.
- The distributions provide a visual representation of possible outcomes and their likelihood.



Conclusion

- The Monte Carlo Forecasting Tool provides a useful way to analyze portfolios and predict possible outcomes.
- Each portfolio has its own range of possible outcomes and current value of investment.
- Understanding the probability distributions and confidence intervals can help investors make informed decisions.



Thank you for your time

Resources

Alpaca, Nasdaq, API Layer, Yahoo Finance, Jupyter Notebook