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.


Cummulative Returns of Stocks Portfolio
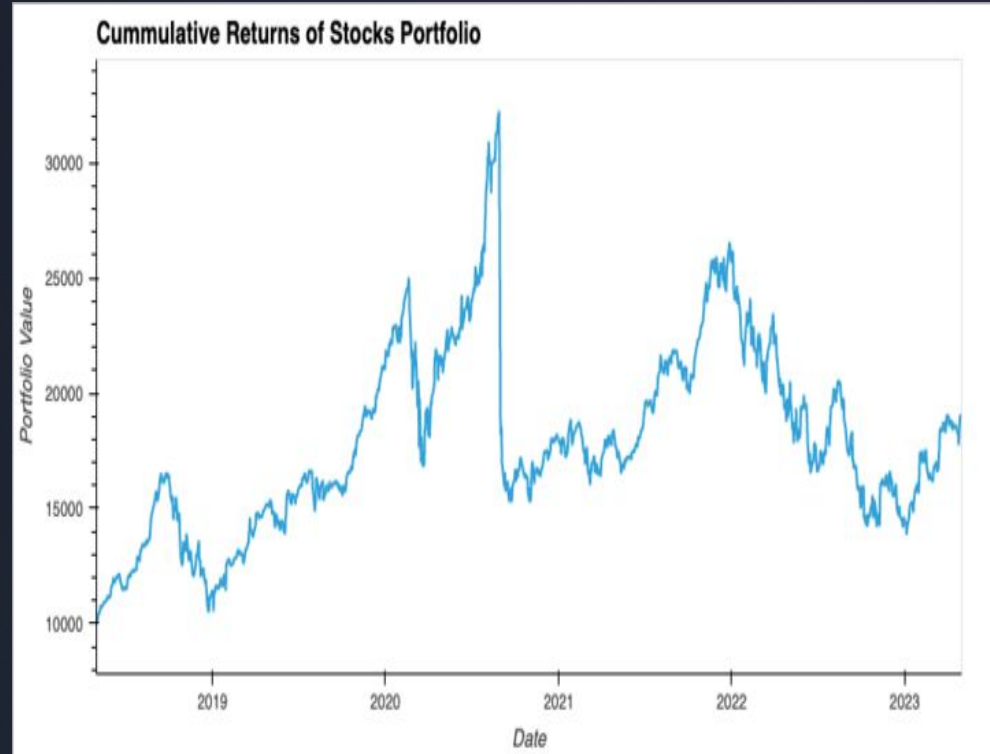
Forex Portfolio

- 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.

**Cummulative Returns of Forex Portfolio**

Portfolio Value

Date

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.

Cummulative Returns of Crypto Portfolio
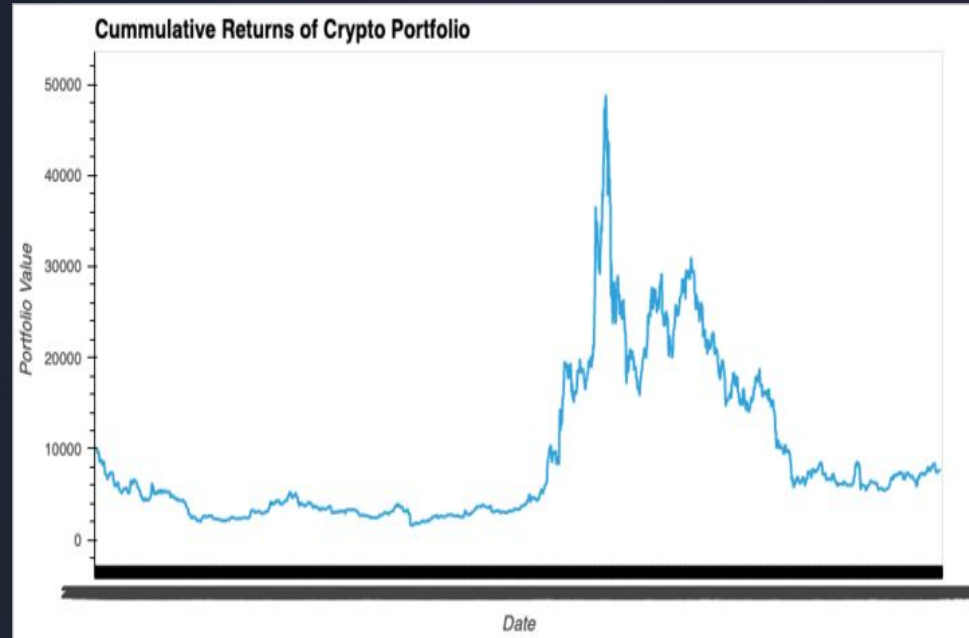
Commodities Portfolio

- 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.

Cummulative Returns of Commodities Portfolio
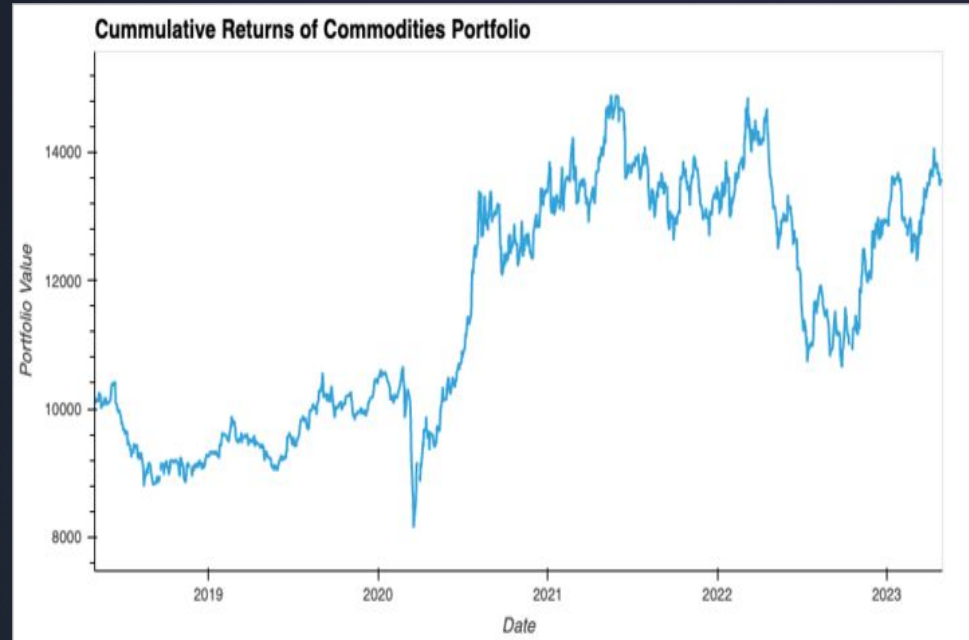
Comparison of Portfolios

- 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