

TECHNOLOGY STOCKS V. BENCHMARK



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Data Wrangling Project

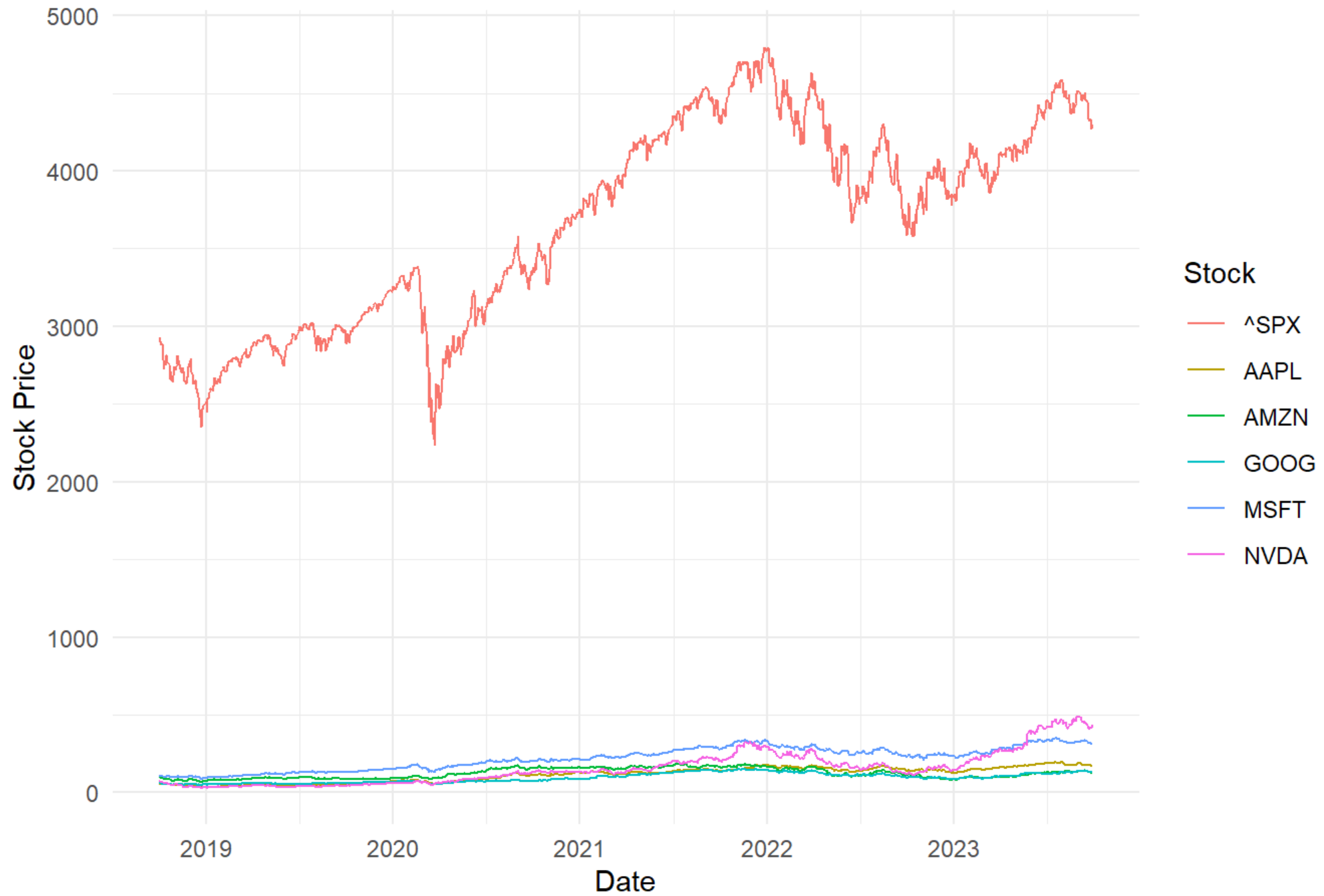
Fall 2023, Mod 1

HOW DO THE 5 LARGEST* TECH STOCKS COMPARE TO THE S&P500 OVER THE LAST 5 YEARS?

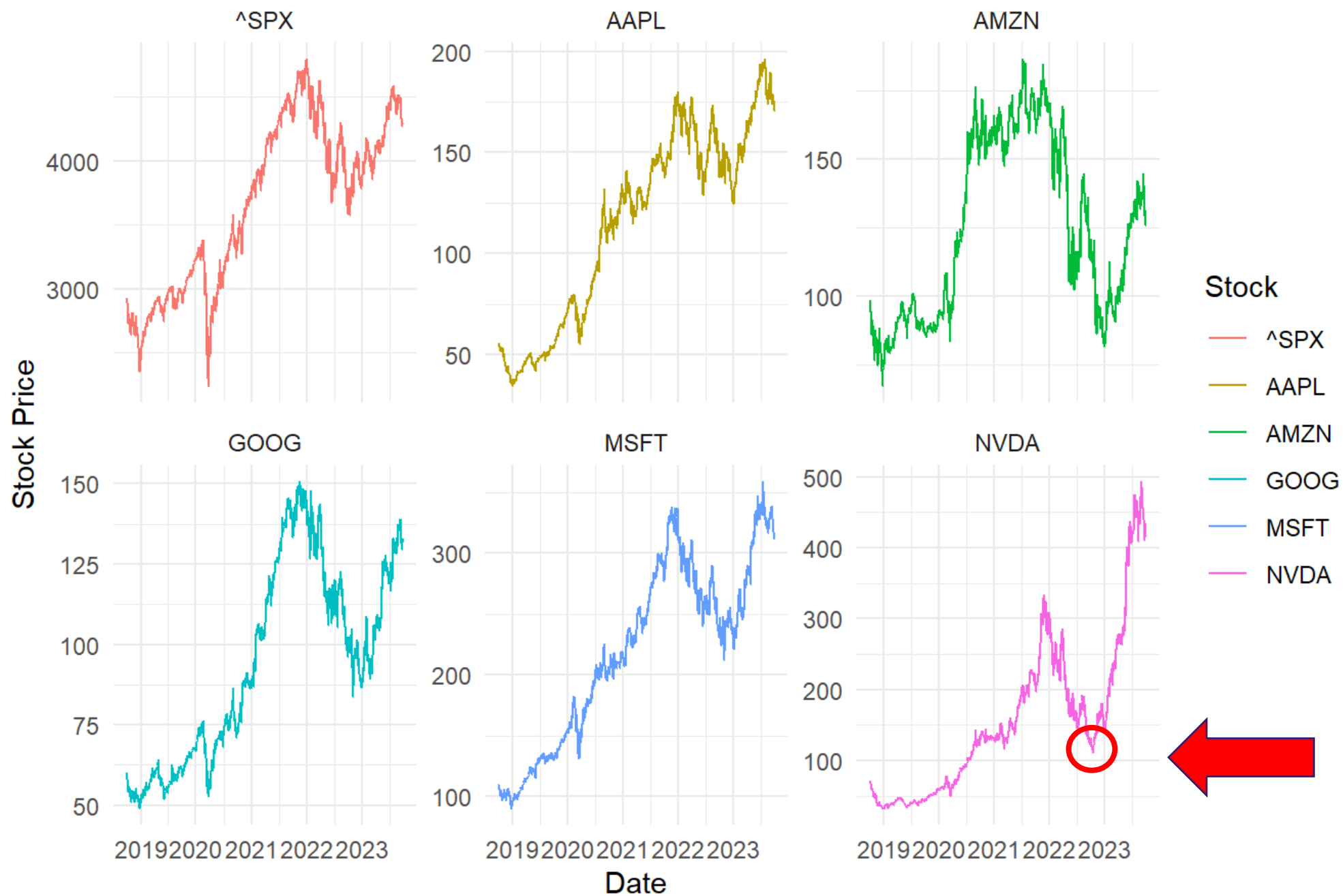
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*BY MARKET CAPITALIZATION AS OF
9/30/2023



Stock Prices Over Time v. Index



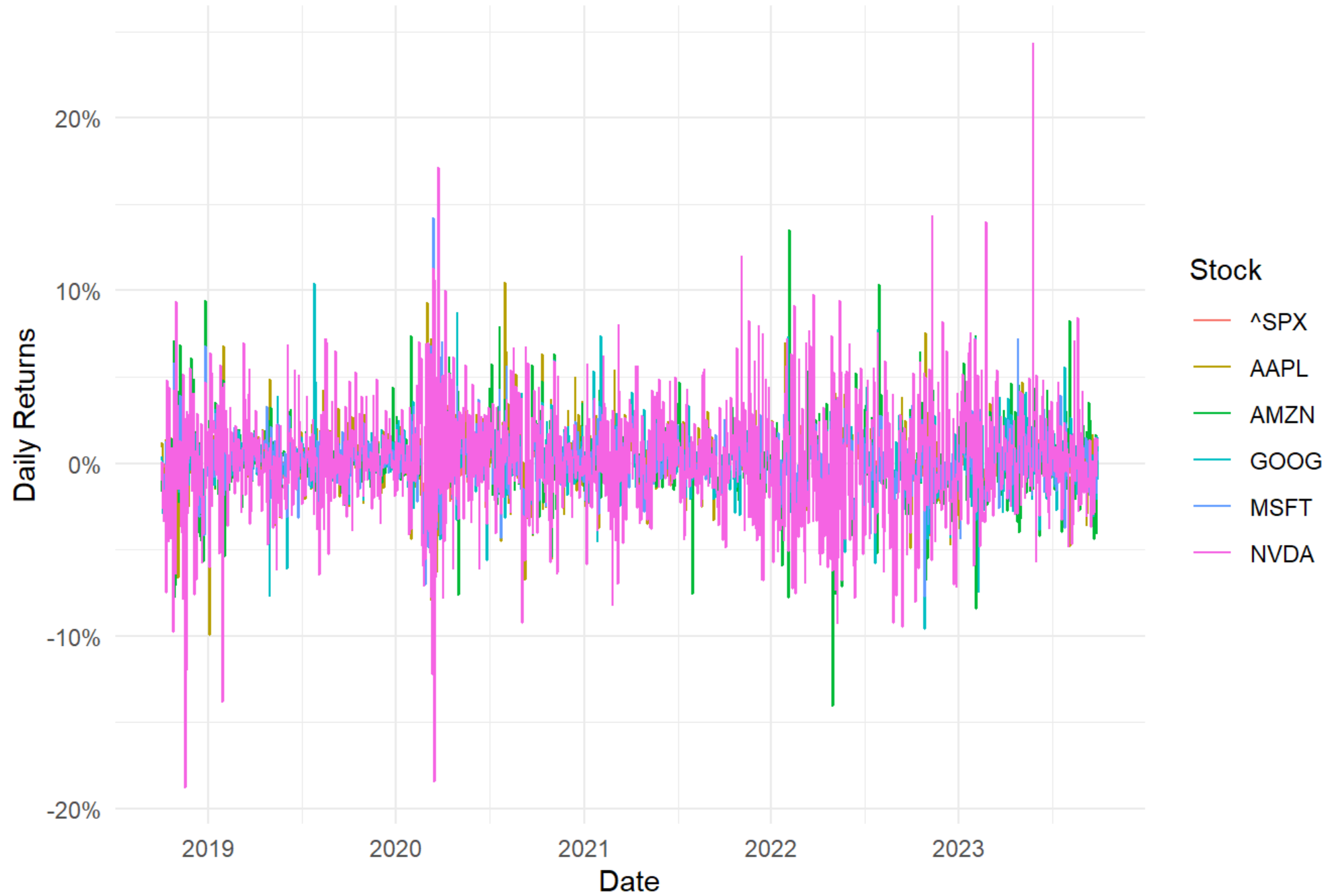
Stock Prices Over Time v. Index



Summarized Mean and Stdev Statistics:

Name	Daily_M_Ret	Stdev	Ann_M_Ret	Ann_Stdev
AAPL	0.11%	0.02	41%	0.40
AMZN	0.05%	0.02	17%	0.44
GOOG	0.08%	0.02	30%	0.39
MSFT	0.10%	0.02	38%	0.38
NVDA	0.20%	0.03	74%	0.65

Daily Stock Returns Over Time



Which Stocks Beat the Market?

Name	Daily_M_Ret	Stdev	Ann_M_Ret	Ann_Stdev
AAPL	0.11%	0.02	41%	0.40
AMZN	0.05%	0.02	17%	0.44
GOOG	0.08%	0.02	30%	0.39
MSFT	0.10%	0.02	38%	0.38
NVDA	0.20%	0.03	74%	0.65
^SPX	0.04%	0.01	15%	0.26

By How Much?

Name	Daily_M_Ret (%)	Stdev	Ann_M_Ret (%)	Ann_Stdev	Beat_By_Ann
AAPL	0.11	0.02	41	0.40	26%
AMZN	0.05	0.02	17	0.44	2%
GOOG	0.08	0.02	30	0.39	15%
MSFT	0.10	0.02	38	0.38	23%
NVDA	0.20	0.03	74	0.65	59%
^SPX	0.04	0.01	14	0.26	0%

Avg 5-year return for Top 5: **201%**, 5 Stocks beat market by: **25.5%**, on average, yearly

Over 5 Years?

Name	Daily_M_Ret (%)	Stdev	Ann_M_Ret (%)	Ann_Stdev	Beat_By_Ann (%)	Expected 5- year_Returns
AAPL	0.11	0.02	41	0.40	26	205%
AMZN	0.05	0.02	17	0.44	2	85%
GOOG	0.08	0.02	30	0.39	15	150%
MSFT	0.10	0.02	38	0.38	23	190%
NVDA	0.20	0.03	74	0.65	59	370%
^SPX	0.04	0.01	14	0.26	0	73%