January 25, 2026

# Portfolio Risk Dashboard

5-Stock Tech Portfolio | Risk Analytics

PORTFOLIO RETURN

**+16.21%**

PORTFOLIO VOLATILITY (ANN.)

**17.8%**

PORTFOLIO SHARPE RATIO

**1.540**

PORTFOLIO VAR (95%)

**-1.85%**

## Individual Asset Metrics

| Ticker | Weight | Return | Volatility | Sharpe | VaR 95% | Beta |
|---|---|---|---|---|---|---|
| **NVDA** | 25% | +8.03% | 32.6% | 0.482 | -3.56% | 1.83 |
| **AAPL** | 20% | +16.28% | 22.0% | 1.251 | -1.77% | 0.98 |
| **MSFT** | 20% | -8.47% | 19.2% | -1.085 | -2.27% | 0.74 |
| **GOOGL** | 20% | +70.91% | 28.4% | 3.744 | -2.26% | 1.39 |
| **AMZN** | 15% | +2.98% | 31.8% | 0.185 | -3.00% | 1.71 |

## Correlation Matrix

| | NVDA | AAPL | MSFT | GOOGL | AMZN |
|---|---|---|---|---|---|
| **NVDA** | 1.00 | 0.22 | 0.39 | 0.30 | 0.35 |
| **AAPL** | 0.22 | 1.00 | 0.12 | 0.39 | 0.31 |
| **MSFT** | 0.39 | 0.12 | 1.00 | 0.08 | 0.33 |

| | | | | | |
|---|---|---|---|---|---|
| **GOOGL** | 0.30 | 0.39 | 0.08 | 1.00 | 0.26 |
| **AMZN** | 0.35 | 0.31 | 0.33 | 0.26 | 1.00 |

**Key Insights:**

- Portfolio diversification reduces individual stock risk through correlation benefits
- VaR indicates maximum expected daily loss at 95% confidence
- Beta values show sensitivity to broader market movements (SPY)

**Methodology:** Returns computed as daily log returns. Sharpe ratio uses 5% risk-free rate, annualized with √252. VaR computed using historical percentile method. Beta calculated via covariance with SPY returns. Correlation matrix uses Pearson correlation on daily returns.

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Data Source: Yahoo Finance