Advanced Portfolio Correlation Analysis

Comprehensive Risk Assessment Report

Analysis Period: 3 Years

Portfolio Stocks:

CAKE, NKE, ELF, KO

Report Generated: July 13, 2025

Benchmarks: SPY (S&P 500)

Analysis Methods:

. Statistical Significance Testing

. Volatility-Adjusted Correlations

. Market Regime Analysis

. Tail Dependence Analysis

. Beta Calculations for Market Sensitivity

Portfolio Risk Assessment Matrix

Position indicates conditional correlation risk



