

SEMINAR 03

Please calculate the expected return and risk of the portfolio that consists of:

1. FedEx, Morgan Stanley and General Motors shares in shares with the proportion of 35 %, 35 % and 30 %. What change if the proportions will be the same?

2. FedEx, Morgan Stanley, General Motors, General Electric and Boeing shares in shares with the proportion of 25 %, 5 %, 25 %, 30 % and 15 %. What if the shares are equally weighted?