

Date	Fedex	Morgand Stanley	General M				
3/1/2021	262.089996	79.160004	52.540001				
3/2/2021	259.600006	80.790001	54.110001	-0.00954593	0.020382	0.029444	
3/3/2021	258.769989	82.059998	52.669998	-0.00320241	0.015597	-0.02697	
3/4/2021	250.300003	81.110001	51.830002	-0.03327938	-0.01164	-0.01608	
3/5/2021	257.290009	80.870003	53.75	0.027543678	-0.00296	0.036374	
3/8/2021	251.339996	81.099998	54.98	-0.0233973	0.00284	0.022626	
3/9/2021	257.920013	80.849998	54.650002	0.025842921	-0.00309	-0.00602	
3/10/2021	260.420013	83.089996	56.830002	0.009646252	0.027329	0.039115	
3/11/2021	268.48999	83.25	56.330002	0.03051787	0.001924	-0.00884	
3/12/2021	270.200012	84.339996	59.259998	0.006348838	0.013008	0.050707	
3/15/2021	266.880005	83.860001	57.939999	-0.01236333	-0.00571	-0.02253	
3/16/2021	260.799988	82.540001	57.119999	-0.02304535	-0.01587	-0.01425	
3/17/2021	265.839996	83.860001	60.049999	0.019140825	0.015866	0.050023	
3/18/2021	263.51001	83.940002	59.27	-0.00880325	0.000954	-0.01307	
3/19/2021	279.579987	82.940002	59.82	0.059197075	-0.01198	0.009237	
3/22/2021	274.019989	81.919998	58.099998	-0.02008737	-0.01237	-0.02917	
3/23/2021	266.809998	79.120003	56.16	-0.02666427	-0.03478	-0.03396	
3/24/2021	268.290009	79.330002	55.810001	0.005531731	0.002651	-0.00625	
3/25/2021	274.179993	80.129997	56.599998	0.021716281	0.010034	0.014056	
3/26/2021	281.339996	79.980003	56.52	0.025779089	-0.00187	-0.00141	
3/29/2021	279.220001	77.879997	55.939999	-0.00756388	-0.02661	-0.01031	
3/30/2021	285.920013	79.089996	58.509998	0.023712092	0.015417	0.044918	
3/31/2021	284.040009	77.660004	57.459999	-0.00659699	-0.01825	-0.01811	
4/1/2021	283.540009	78.220001	57.799999	-0.00176187	0.007185	0.0059	
4/5/2021	281.570007	78	61.040001	-0.00697213	-0.00282	0.054541	
4/6/2021	282.170013	79.089996	61.939999	0.002128663	0.013878	0.014637	
4/7/2021	279.109985	79.040001	60.830002	-0.01090386	-0.00063	-0.01808	
4/8/2021	284.440002	80.199997	60.09	0.018916426	0.014569	-0.01224	
4/9/2021	286.579987	80.720001	60.16	0.007495342	0.006463	0.001164	
4/12/2021	290.790009	80.18	59.66	0.014583704	-0.00671	-0.00835	
4/13/2021	290.890015	79.529999	58.490002	0.000343852	-0.00814	-0.01981	
4/14/2021	287.809998	80.790001	58.48	-0.01064471	0.015719	-0.00017	
4/15/2021	291.200012	80.82	58.610001	0.011709824	0.000371	0.002221	
4/16/2021	287.589996	78.589996	58.709999	-0.01247452	-0.02798	0.001705	
4/19/2021	283.25	80.029999	57.880001	-0.01520594	0.018157	-0.01424	
4/20/2021	280.339996	77.290001	55.77	-0.01032676	-0.03484	-0.03714	
4/21/2021	278.26001	79.25	57.490002	-0.00744717	0.025043	0.030375	
4/22/2021	276.540009	78.290001	56.66	-0.00620046	-0.01219	-0.01454	
4/23/2021	277.73999	80.949997	57.529999	0.00432988	0.033412	0.015238	
4/26/2021	275.76001	81.519997	58.209999	-0.00715443	0.007017	0.011751	
4/27/2021	287.51001	81.959999	58.970001	0.041726719	0.005383	0.012972	
4/28/2021	287.390015	82.730003	58.549999	-0.00041745	0.009351	-0.00715	
4/29/2021	296.059998	83.639999	56.57	0.029721899	0.01094	-0.0344	
4/30/2021	290.309998	82.550003	57.220001	-0.01961282	-0.01312	0.011425	
5/3/2021	304.549988	82.459999	57.150002	0.047885927	-0.00109	-0.00122	
5/4/2021	304.279999	82.639999	55.34	-0.00088691	0.00218	-0.03218	
5/5/2021	306.529999	84.510002	57.580002	0.0073673	0.022376	0.039679	
5/6/2021	310.959991	86.830002	58.720001	0.014348631	0.027082	0.019605	
5/7/2021	314.690002	87.699997	58.990002	0.011923776	0.00997	0.004588	

5/10/2021	309.269989	86.470001	57.41	-0.01737339	-0.01412	-0.02715
5/11/2021	305.640015	84.919998	55.73	-0.01180666	-0.01809	-0.0297
5/12/2021	296.01001	83.68	53.759998	-0.03201472	-0.01471	-0.03599
5/13/2021	303.399994	84.860001	54.599998	0.024658776	0.014003	0.015504
5/14/2021	309.429993	87.349998	56	0.019679826	0.02892	0.025318
5/17/2021	309.26001	88.089996	56.040001	-0.00054949	0.008436	0.000714
5/18/2021	306.049988	86.970001	55.889999	-0.01043393	-0.0128	-0.00268
5/19/2021	307.929993	86.050003	55.529999	0.006124014	-0.01063	-0.00646
5/20/2021	309.049988	86.470001	55.509998	0.003630576	0.004869	-0.00036
5/21/2021	309.600006	88.339996	56.720001	0.001778124	0.021395	0.021564
5/24/2021	311.839996	89.690002	56.599998	0.007209062	0.015166	-0.00212
5/25/2021	308.589996	88.860001	56.759998	-0.0104767	-0.0093	0.002823
5/26/2021	310.75	89.349998	58.080002	0.006975208	0.005499	0.02299
5/27/2021	315.589996	90.300003	59.77	0.01545516	0.010576	0.028682
5/28/2021	314.809998	90.949997	59.310001	-0.00247461	0.007172	-0.00773
6/1/2021	310.850006	92.110001	59.650002	-0.01265878	0.012674	0.005716
6/2/2021	306.570007	92.760002	59.650002	-0.01386436	0.007032	0
6/3/2021	306.309998	93.349998	63.459999	-0.00084848	0.00634	0.061916
6/4/2021	302.119995	93.959999	63.369999	-0.01377338	0.006513	-0.00142
6/7/2021	303.339996	93.209999	63.23	0.004030003	-0.00801	-0.00221
6/8/2021	302.579987	92.790001	63.919998	-0.00250861	-0.00452	0.010853
6/9/2021	293.109985	92.669998	62.77	-0.03179775	-0.00129	-0.01816
6/10/2021	292.839996	91.68	61.34	-0.00092154	-0.01074	-0.02305
6/11/2021	296.089996	92.050003	61.490002	0.011037078	0.004028	0.002442
6/14/2021	292.98999	90.720001	60.790001	-0.010525	-0.01455	-0.01145
6/15/2021	299.299988	90.699997	60.810001	0.02130793	-0.00022	0.000329
6/16/2021	294.679993	91.099998	61.759998	-0.01555638	0.0044	0.015502
6/17/2021	287.570007	87.910004	60.080002	-0.02442366	-0.03564	-0.02758
6/18/2021	285.320007	84.089996	58.759998	-0.00785495	-0.04443	-0.02222
6/21/2021	293.160004	85.940002	59.299999	0.027107167	0.021762	0.009148
6/22/2021	297.690002	85.699997	59.240002	0.015334135	-0.0028	-0.00101
6/23/2021	297.369995	85.870003	60.119999	-0.00107555	0.001982	0.014746
6/24/2021	303.690002	87.080002	60.040001	0.021030313	0.013993	-0.00133
6/25/2021	291.950012	88.400002	60.299999	-0.03942486	0.015045	0.004321
6/28/2021	293.98999	87.699997	58.639999	0.006963123	-0.00795	-0.02792
6/29/2021	297.890015	90.639999	58.830002	0.013178622	0.032974	0.003235
6/30/2021	298.329987	91.690002	59.169998	0.001475872	0.011518	0.005763
7/1/2021	299.119995	92.019997	59.110001	0.002644601	0.003593	-0.00101
7/2/2021	299.380005	92.029999	58.959999	0.000868872	0.000109	-0.00254
7/6/2021	294.609985	90.209999	57.459999	-0.01606129	-0.01997	-0.02577
7/7/2021	293.549988	90.029999	56.59	-0.00360446	-0.002	-0.01526
7/8/2021	293.23999	87.639999	56.060001	-0.00105659	-0.02691	-0.00941
7/9/2021	296.399994	90.330002	58.759998	0.010718521	0.030232	0.047039
7/12/2021	299.670013	92.75	58.970001	0.010972039	0.026438	0.003568
7/13/2021	299.079987	93.209999	58.73	-0.00197086	0.004947	-0.00408
7/14/2021	295.859985	92.459999	58	-0.01082473	-0.00808	-0.01251
7/15/2021	296.079987	92.629997	56.950001	0.000743325	0.001837	-0.01827
7/16/2021	292.48999	91.25	55.459999	-0.0121992	-0.01501	-0.02651
7/19/2021	294.820007	89.349998	54.18	0.00793458	-0.02104	-0.02335
7/20/2021	298.019989	92.32	56.150002	0.010795537	0.0327	0.035715

7/21/2021	298.350006	95.68	57.049999	0.001106753	0.035748	0.015901
7/22/2021	296.619995	95.57	55.639999	-0.00581547	-0.00115	-0.02503
7/23/2021	297.070007	94.550003	54.939999	0.001515983	-0.01073	-0.01266
7/26/2021	297.5	96.540001	55.77	0.0014464	0.020829	0.014994
7/27/2021	282.630005	96.480003	55	-0.05127559	-0.00062	-0.0139
7/28/2021	281.829987	96.07	55.490002	-0.00283463	-0.00426	0.00887
7/29/2021	281.920013	96.279999	57.279999	0.000319383	0.002184	0.031749
7/30/2021	279.950012	95.980003	56.84	-0.00701233	-0.00312	-0.00771
8/2/2021	276.160004	96.230003	57.029999	-0.01363064	0.002601	0.003337
8/3/2021	280.809998	96.599998	57.880001	0.016697855	0.003838	0.014794
8/4/2021	275.119995	96.290001	52.720001	-0.02047093	-0.00321	-0.09338
8/5/2021	275.799988	97.830002	54.439999	0.002468574	0.015867	0.032104
8/6/2021	276.269989	99.730003	55.049999	0.001702687	0.019235	0.011143
8/9/2021	272.670013	100.739998	53.950001	-0.01311629	0.010076	-0.02018
8/10/2021	271.26001	102.040001	54.259998	-0.00518451	0.012822	0.00573
8/11/2021	276.269989	103.879997	54.27	0.018300801	0.017871	0.000184
8/12/2021	276.100006	104.669998	54.619999	-0.00061547	0.007576	0.006429
8/13/2021	277.179993	103.940002	53.650002	0.003903949	-0.007	-0.01792
8/16/2021	281.660004	103.720001	52.950001	0.016033595	-0.00212	-0.01313
8/17/2021	277.859985	102.870003	50.470001	-0.01358335	-0.00823	-0.04797
8/18/2021	272.76001	101.260002	50.84	-0.01852501	-0.01577	0.007304
8/19/2021	267.559998	99.730003	49.080002	-0.01924849	-0.01522	-0.03523
8/20/2021	266.549988	100.660004	48.799999	-0.00378203	0.009282	-0.00572
8/23/2021	266.899994	102.160004	48.18	0.001312236	0.014792	-0.01279
8/24/2021	267.809998	103.089996	49.57	0.003403732	0.009062	0.028442
8/25/2021	270.369995	104.089996	49.700001	0.009513606	0.009654	0.002619
8/26/2021	267.459991	103.839996	48.619999	-0.01082138	-0.0024	-0.02197
8/27/2021	267.899994	105.449997	49.799999	0.001643765	0.015386	0.02398
8/30/2021	265.540009	104.089996	49.169998	-0.00884823	-0.01298	-0.01273
8/31/2021	265.690002	104.43	49.009998	0.000564701	0.003261	-0.00326
9/1/2021	265.929993	104.309998	49.110001	0.000902867	-0.00115	0.002038
9/2/2021	267.089996	104.830002	48.950001	0.004352575	0.004973	-0.00326
9/3/2021	266.040009	104.25	48.82	-0.00393896	-0.00555	-0.00266
9/7/2021	263.640015	104.18	48.720001	-0.00906211	-0.00067	-0.00205
9/8/2021	261.019989	103.57	48.970001	-0.0099876	-0.00587	0.005118
9/9/2021	259.220001	103.839996	48.419998	-0.00691986	0.002604	-0.01129
9/10/2021	257.549988	103.620003	49.490002	-0.0064633	-0.00212	0.021858
9/13/2021	261.859985	104.400002	50.82	0.016596123	0.007499	0.026519
9/14/2021	255.199997	101.910004	50.740002	-0.02576241	-0.02414	-0.00158
9/15/2021	256.589996	103.040001	51.82	0.005431925	0.011027	0.021062
9/16/2021	258.380005	102.470001	51.52	0.006951924	-0.00555	-0.00581
9/17/2021	255.220001	101.75	51.330002	-0.01230547	-0.00705	-0.00369
9/20/2021	250.800003	98.629997	49.369999	-0.0174701	-0.03114	-0.03893
9/21/2021	252.070007	98.300003	49.369999	0.005051034	-0.00335	0
9/22/2021	229.080002	100.800003	50.779999	-0.09563556	0.025114	0.02816
9/23/2021	228.919998	103.550003	51.919998	-0.00069871	0.026916	0.022201
9/24/2021	226.639999	102.910004	52.23	-0.01000974	-0.0062	0.005953
9/27/2021	226.509995	105.099998	53.240002	-0.00057378	0.021057	0.019153
9/28/2021	222.399994	102.040001	52.849998	-0.01831154	-0.02955	-0.00735
9/29/2021	221.089996	99.550003	52.93	-0.0059077	-0.0247	0.001513

9/30/2021	219.289993	97.309998	52.709999	-0.00817482	-0.02276	-0.00417
10/1/2021	222.529999	99.050003	53.130001	0.014666897	0.017723	0.007937
10/4/2021	217.869995	97.150002	53.98	-0.02116339	-0.01937	0.015872
10/5/2021	224.270004	99.199997	54.34	0.028952169	0.020882	0.006647
10/6/2021	224.199997	99.099998	53.93	-0.0003122	-0.00101	-0.00757
10/7/2021	222.949997	98.800003	56.439999	-0.00559098	-0.00303	0.045491
10/8/2021	223.440002	100.040001	58.57	0.002195413	0.012472	0.037045
10/11/2021	219.820007	97.290001	58.09	-0.01633387	-0.02787	-0.00823
10/12/2021	221.320007	97.779999	58.959999	0.006800588	0.005024	0.014866
10/13/2021	223.729996	98.57	57.77	0.0108303	0.008047	-0.02039
10/14/2021	227.449997	101.010002	57.689999	0.016490471	0.024453	-0.00139
10/15/2021	229.119995	102.139999	58	0.007315441	0.011125	0.005359
10/18/2021	227.979996	101.410004	56.889999	-0.00498797	-0.00717	-0.01932
10/19/2021	229.320007	101.75	56.849998	0.00586055	0.003347	-0.0007
10/20/2021	231.300003	100.660004	57.669998	0.008597144	-0.01077	0.014321
10/21/2021	232.839996	100.279999	58.41	0.006635923	-0.00378	0.01275
10/22/2021	232.979996	101.800003	57.77	0.000601091	0.015044	-0.01102
10/25/2021	235.399994	101.910004	57.759998	0.010333574	0.00108	-0.00017
10/26/2021	237.830002	103.470001	57.369999	0.010269972	0.015192	-0.00677
10/27/2021	235.289993	101.870003	54.259998	-0.01073738	-0.01558	-0.05573
10/28/2021	235.960007	102.5	54.240002	0.002843563	0.006165	-0.00037
10/29/2021	235.529999	102.779999	54.43	-0.00182404	0.002728	0.003497
11/1/2021	235.639999	104	55.490002	0.000466923	0.0118	0.019287
11/2/2021	235.770004	104.660004	55.59	0.000551558	0.006326	0.0018
11/3/2021	240.020004	102.610001	56	0.017865499	-0.01978	0.007348
11/4/2021	245.009995	99.790001	58.639999	0.020576736	-0.02787	0.046065
11/5/2021	242.770004	99.870003	58.52	-0.0091845	0.000801	-0.00205
11/8/2021	248.529999	100.07	59.599998	0.023449049	0.002001	0.018287
11/9/2021	249.479996	99.709999	58.619999	0.003815177	-0.0036	-0.01658
11/10/2021	248.520004	97.769997	59.27	-0.00385539	-0.01965	0.011027
11/11/2021	250.990005	98.879997	61.82	0.009889776	0.011289	0.042124
11/12/2021	253.880005	99.849998	63.400002	0.011448617	0.009762	0.025237
11/15/2021	252.300003	100.209999	62.970001	-0.00624287	0.003599	-0.00681
11/16/2021	253.179993	100.690002	62.610001	0.003481803	0.004779	-0.00573
11/17/2021	247.350006	97.68	64.610001	-0.02329631	-0.03035	0.031444
11/18/2021	244.720001	97.68	62.330002	-0.01068966	0	-0.03593
11/19/2021	242.690002	96.910004	61.799999	-0.00832979	-0.00791	-0.00854
11/22/2021	247.990005	99.32	64.059998	0.021603526	0.024564	0.035917
11/23/2021	246.429993	101.860001	63.049999	-0.00631049	0.025252	-0.01589
11/24/2021	243.570007	101.120003	62.189999	-0.01167354	-0.00729	-0.01373
11/26/2021	238.149994	97.93	60.169998	-0.0225037	-0.03206	-0.03302
11/29/2021	240.570007	97.230003	59.860001	0.010110435	-0.00717	-0.00517
11/30/2021	230.369995	94.82	57.869999	-0.04332445	-0.0251	-0.03381
12/1/2021	227.779999	95.260002	58.060001	-0.01130644	0.00463	0.003278
12/2/2021	235.300003	98.860001	61.02	0.032481062	0.037095	0.049725
12/3/2021	240.839996	98.209999	59.709999	0.023271488	-0.0066	-0.0217
12/6/2021	245.050003	99.269997	59.84	0.017329488	0.010735	0.002175
12/7/2021	247.059998	102.5	61.529999	0.00816893	0.032019	0.027851
12/8/2021	244.75	101.25	60.779999	-0.00939393	-0.01227	-0.01226
12/9/2021	245.25	100.580002	59.619999	0.002040817	-0.00664	-0.01927

12/10/2021	246.279999	98.43	63.209999	0.004190998	-0.02161	0.058471
12/13/2021	240.899994	97.169998	59.130001	-0.02208721	-0.01288	-0.06672
12/14/2021	240.039993	98.82	58.400002	-0.00357634	0.016838	-0.01242
12/15/2021	240.779999	99.43	58.610001	0.003078102	0.006154	0.003589
12/16/2021	238.520004	100.300003	58.389999	-0.00943047	0.008712	-0.00376
12/17/2021	250.320007	97.129997	55.16	0.048286946	-0.03212	-0.05691
12/20/2021	245.550003	95.370003	54.040001	-0.01923952	-0.01829	-0.02051
12/21/2021	251.949997	97.769997	54.790001	0.025730039	0.024854	0.013783
12/22/2021	249.960007	98.300003	56.080002	-0.00792971	0.005406	0.023272
12/23/2021	253.820007	99.339996	56.91	0.015324449	0.010524	0.014692
12/27/2021	256.25	100.400002	57.43	0.009528148	0.010614	0.009096
12/28/2021	256.440002	99.970001	57.110001	0.000741196	-0.00429	-0.00559
12/29/2021	257.48999	98.730003	57.23	0.004086119	-0.01248	0.002099
12/30/2021	258.559998	98.800003	58.130001	0.004146922	0.000709	0.015604
12/31/2021	258.640015	98.160004	58.630001	0.000309424	-0.0065	0.008565
1/3/2022	258.549988	100.190002	61.169998	-0.00034814	0.02047	0.04241
1/4/2022	264.910004	104.260002	65.739998	0.024301108	0.039819	0.072051
1/5/2022	262.130005	101.68	62.740002	-0.01054958	-0.02506	-0.04671
1/6/2022	263.190002	103.419998	62.869999	0.004035629	0.016968	0.00207
1/7/2022	263.98999	104.050003	62.27	0.003034973	0.006073	-0.00959
1/10/2022	256.549988	104.129997	61.07	-0.02858766	0.000769	-0.01946
1/11/2022	255.539993	105.919998	61.459999	-0.0039446	0.017044	0.006366
1/12/2022	256.209991	103.050003	61.029999	0.00261846	-0.02747	-0.00702
1/13/2022	257.670013	102.550003	61.77	0.005682361	-0.00486	0.012052
1/14/2022	256.220001	98.879997	61.099998	-0.00564329	-0.03644	-0.01091
1/18/2022	253.330002	94.010002	58.790001	-0.01134346	-0.05051	-0.03854
1/19/2022	252.190002	95.730003	56.240002	-0.00451021	0.018131	-0.04434
1/20/2022	250.740005	99.830002	54.650002	-0.00576621	0.041937	-0.02868
1/21/2022	244.910004	98.860001	53.279999	-0.02352575	-0.00976	-0.02539
1/24/2022	245.720001	98.080002	52.639999	0.003301868	-0.00792	-0.01208
1/25/2022	244.039993	99.040001	51.900002	-0.00686056	0.00974	-0.01416
1/26/2022	243.160004	100.169998	52.349998	-0.00361244	0.011345	0.008633
1/27/2022	241.929993	101.150002	51.450001	-0.00507128	0.009736	-0.01734
1/28/2022	244.779999	101.800003	50.240002	0.011711445	0.006406	-0.0238
1/31/2022	245.860001	102.540001	52.73	0.004402428	0.007243	0.048373
2/1/2022	252	103.949997	54.07	0.024666815	0.013657	0.025095
2/2/2022	251.820007	103.919998	53.5	-0.00071451	-0.00029	-0.0106
2/3/2022	247.320007	102.290001	53.110001	-0.0180315	-0.01581	-0.00732
2/4/2022	244.110001	104.110001	51.290001	-0.01306413	0.017636	-0.03487
2/7/2022	243.729996	105.18	50.709999	-0.00155791	0.010225	-0.01137
2/8/2022	243.860001	106.349998	49.459999	0.000533255	0.011062	-0.02496
2/9/2022	244.240005	108.730003	50.720001	0.001557075	0.022132	0.025156
2/10/2022	240.410004	107.57	50.34	-0.01580555	-0.01073	-0.00752
2/11/2022	232.210007	104.57	48.830002	-0.03470365	-0.02829	-0.03046
2/14/2022	228.460007	102.57	48.400002	-0.01628099	-0.01931	-0.00885
2/15/2022	230.399994	103.43	49.669998	0.008455732	0.00835	0.025901
2/16/2022	229.009995	101.150002	50.43	-0.00605125	-0.02229	0.015185
2/17/2022	224.369995	96.150002	48.82	-0.0204692	-0.0507	-0.03245
2/18/2022	222.229996	95.419998	48.599998	-0.00958359	-0.00762	-0.00452
2/22/2022	217.789993	94.75	46.77	-0.0201816	-0.00705	-0.03838

2/23/2022	214.839996	93.550003	46.380001	-0.01363772	-0.01275	-0.00837
2/24/2022	215.919998	91.809998	46.349998	0.005014413	-0.01877	-0.00065
2/25/2022	220.720001	94.550003	47.43	0.021986975	0.029408	0.023034
2/28/2022	222.270004	90.739998	46.720001	0.006997943	-0.04113	-0.01508
3/1/2022	213.154999	86.849998	44.271198	-0.04187328	-0.04382	-0.05384

E (ri)	-0.00081687	0.000366	-0.00068
Var	#NÁZEV?	#NÁZEV?	#NÁZEV?
Sigma	#NÁZEV?	#NÁZEV?	#NÁZEV?

Covar_M

	Fedex	Morgand S	General M
Fedex	#NÁZEV?	#NÁZEV?	#NÁZEV?
Morgand Stanle	#NÁZEV?	#NÁZEV?	#NÁZEV?
General M	#NÁZEV?	#NÁZEV?	#NÁZEV?

wi	0.15	0.65	0.2
0.15	#NÁZEV?	#NÁZEV?	#NÁZEV?
0.65	#NÁZEV?	#NÁZEV?	#NÁZEV?
0.2	#NÁZEV?	#NÁZEV?	#NÁZEV?

Rp	-1.97075E-05
	-1.97075E-05

Var_P	#NÁZEV?
step by step...	#NÁZEV?
Sigma_P	#NÁZEV?

	Corr_M	Fedex	Morgand Stanley	General M
Fedex		1	0.343151444	0.341539291
Morgand Stanley		0.343151444	1	0.472987726
General M		0.341539291	0.472987726	1

NAIVE PORTFOLIO

wi		0.333333333	0.333333333	0.333333333
	0.333333333	#NÁZEV?	#NÁZEV?	#NÁZEV?
	0.333333333	#NÁZEV?	#NÁZEV?	#NÁZEV?
	0.333333333	#NÁZEV?	#NÁZEV?	#NÁZEV?

Rp -0.000375754

Var_P #NÁZEV?
Sigma_P #NÁZEV?

Date	Fedex	MS	GM	GE	Boeing				
11/29/2021	240.84	98.21	59.71	92.77	198.49				
12/6/2021	246.28	98.43	63.21	96.95	205.06	0.0223363	0.002238	0.056963	
12/13/2021	250.32	97.13	55.16	91.45	192.63	0.016271031	-0.0133	-0.13622	
12/20/2021	253.82	99.34	56.91	94	204.22	0.013885255	0.022498	0.031233	
12/27/2021	258.64	98.16	58.63	94.47	201.32	0.018811809	-0.01195	0.029775	
1/3/2022	263.99	104.05	62.27	101.4	215.5	0.020473994	0.058273	0.060233	
1/10/2022	256.22	98.88	61.1	103.16	225.96	-0.02987473	-0.05096	-0.01897	
1/17/2022	244.91	98.86	53.28	96.3	205.44	-0.04514564	-0.0002	-0.13695	
1/24/2022	244.78	101.8	50.24	92.1	190.57	-0.00053097	0.029305	-0.05875	
1/31/2022	244.11	104.11	51.29	99.01	206.45	-0.0027409	0.022438	0.020684	
2/7/2022	232.21	104.57	48.83	96.83	212.3	-0.04997678	0.004409	-0.04915	
2/14/2022	222.23	95.42	48.6	92.69	209.03	-0.0439293	-0.09157	-0.00472	
2/21/2022	220.72	94.55	47.43	96.37	201.48	-0.00681793	-0.00916	-0.02437	
2/28/2022	222.27	90.74	46.72	95.51	205.34	0.006997943	-0.04113	-0.01508	
						E (ri)	-0.0061723	-0.00609	-0.01887

Covariance Matrix

w_i	0.25	0.05	0.25
0.25	#NÁZEV?	#NÁZEV?	#NÁZEV?
0.05	#NÁZEV?	#NÁZEV?	#NÁZEV?
0.25	#NÁZEV?	#NÁZEV?	#NÁZEV?
0.3	#NÁZEV?	#NÁZEV?	#NÁZEV?
0.15	#NÁZEV?	#NÁZEV?	#NÁZEV?

Rp -0.00550198 -0.0055

VarP #NÁZEV?

Sigma_P #NÁZEV?

NAIVE PORTFOLIO

w_i	0.2	0.2	0.2
0.2	#NÁZEV?	#NÁZEV?	#NÁZEV?
0.2	#NÁZEV?	#NÁZEV?	#NÁZEV?
0.2	#NÁZEV?	#NÁZEV?	#NÁZEV?
0.2	#NÁZEV?	#NÁZEV?	#NÁZEV?
0.2	#NÁZEV?	#NÁZEV?	#NÁZEV?

Rp -0.00525601

VarP #NÁZEV?

Sigma_P #NÁZEV?

CORREL_MATRIX

Fedex MS GM

Fedex	1	0.453664	0.446899
MS	0.453664428	1	0.172378
GM	0.446898549	0.172378	1
GE	0.4709441	0.411792	0.820077
Boeing	0.228848376	0.183523	0.77686

0.044072 0.032564
-0.0584 -0.06253
0.027502 0.058427
0.004988 -0.0143
0.070791 0.068065
0.017208 0.047397
-0.06881 -0.0952
-0.04459 -0.07513
0.072346 0.080039
-0.02226 0.027942
-0.0437 -0.01552
0.038934 -0.03679
-0.00896 0.018977
0.002239 0.00261

0.3 0.15

#NÁZEV? #NÁZEV?
#NÁZEV? #NÁZEV?
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ratio
#NÁZEV?

0.2 0.2

#NÁZEV? #NÁZEV?
#NÁZEV? #NÁZEV?
#NÁZEV? #NÁZEV?
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#NÁZEV? #NÁZEV? #NÁZEV? #NÁZEV? #NÁZEV?

ratio
#NÁZEV?

0.470944	0.228848
0.411792	0.183523
0.820077	0.77686
1	0.803938
0.803938	1