

Date	<u>FDX</u>	<u>MS</u>	<u>GM</u>	Returns	<u>FDX</u>	<u>MS</u>	<u>GM</u>
2/28/2022	222.27	90.74	46.72				
3/1/2022	214.91	87.63	44.52		-0.03367	-0.03487	-0.04823
3/2/2022	219.25	88.38	46.32		0.019993	0.008522	0.039635
3/3/2022	221.31	87.78	44.9		0.009352	-0.00681	-0.03114
3/4/2022	214.54	86.36	42.4		-0.03107	-0.01631	-0.05729
3/7/2022	201.09	83.45	39.83		-0.06474	-0.03428	-0.06253
3/8/2022	203.99	83.31	40.2		0.014318	-0.00168	0.009247
3/9/2022	216.72	87.4	42.28		0.060535	0.047927	0.050447
3/10/2022	219.28	85.86	41.85		0.011743	-0.01778	-0.01022
3/11/2022	213.18	85.18	41.51		-0.02821	-0.00795	-0.00816
3/14/2022	211.13	84.72	40.83		-0.00966	-0.00541	-0.01652
3/15/2022	216.23	86.33	42.13		0.023869	0.018825	0.031343
3/16/2022	225.93	91.76	43.85		0.043883	0.060999	0.040015
3/17/2022	227.98	93.86	43.66		0.009033	0.022628	-0.00434
3/18/2022	218.91	94.82	44.82		-0.0406	0.010176	0.026222
3/21/2022	222.16	92.61	43.61		0.014737	-0.02358	-0.02737
3/22/2022	226.57	94.22	44.56		0.019656	0.017235	0.02155
3/23/2022	221.47	92.38	43.78		-0.02277	-0.01972	-0.01766
3/24/2022	225.12	92.13	44.35		0.016346	-0.00271	0.012936
3/25/2022	226.56	92.38	43.65		0.006376	0.00271	-0.01591
3/28/2022	230.05	91.27	44.22		0.015287	-0.01209	0.012974
3/29/2022	238.57	91.84	46.26		0.036366	0.006226	0.0451
3/30/2022	235.25	90.27	45.22		-0.01401	-0.01724	-0.02274
3/31/2022	231.39	87.4	43.74		-0.01654	-0.03231	-0.03328
4/1/2022	221.25	86.99	42.96		-0.04481	-0.0047	-0.01799
4/4/2022	217.99	87.28	43.18		-0.01484	0.003328	0.005108
4/5/2022	211.03	85.28	41.42		-0.03245	-0.02318	-0.04161
4/6/2022	204	83.13	39.5		-0.03388	-0.02553	-0.04746
4/7/2022	203.77	83.13	38.72		-0.00113	0	-0.01994
4/8/2022	201.52	84.06	39.35		-0.0111	0.011125	0.01614
4/11/2022	204.12	84.02	40.33		0.012819	-0.00048	0.0246
4/12/2022	204.38	83.93	40.04		0.001273	-0.00107	-0.00722
4/13/2022	206.31	84.13	40.22		0.009399	0.00238	0.004485
4/14/2022	205.74	84.76	40.13		-0.00277	0.007461	-0.00224
4/18/2022	203.26	86.48	40.63		-0.01213	0.020089	0.012383
4/19/2022	208.81	88.91	42.08		0.026939	0.027711	0.035066
4/20/2022	209.19	90.61	41.72		0.001818	0.01894	-0.00859
4/21/2022	206.86	88.91	40.71		-0.0112	-0.01894	-0.02451
4/22/2022	205.21	84.74	39.84		-0.00801	-0.04804	-0.0216
4/25/2022	205.4	85.05	39.82		0.000925	0.003652	-0.0005
4/26/2022	200	82.37	38.04		-0.02664	-0.03202	-0.04573
4/27/2022	199.26	82.21	38.66		-0.00371	-0.00194	0.016167
4/28/2022	206.85	83.4	38.75		0.037383	0.014371	0.002325
4/29/2022	198.74	80.59	37.91		-0.04	-0.03427	-0.02192
5/2/2022	197.01	81.96	38.45		-0.00874	0.016857	0.014144
5/3/2022	199.44	83.75	39.94		0.012259	0.021605	0.03802
5/4/2022	209.49	87.22	41.17		0.049163	0.040598	0.030331
5/5/2022	207.24	84.94	39.95		-0.0108	-0.02649	-0.03008
5/6/2022	210.21	84.23	39.58		0.014229	-0.00839	-0.0093
5/9/2022	208.27	81.15	38.26		-0.00927	-0.03725	-0.03392

5/10/2022	208.06	80.26	38.7	-0.00101	-0.01103	0.011435
5/11/2022	207.2	78.89	37.27	-0.00414	-0.01722	-0.03765
5/12/2022	208.2	78.59	35.56	0.004815	-0.00381	-0.04697
5/13/2022	211.29	80.54	38.21	0.014732	0.02451	0.071876
5/16/2022	209.72	79.9	37.1	-0.00746	-0.00798	-0.02948
5/17/2022	221.5	82.93	38.1	0.054649	0.037221	0.026597
5/18/2022	203.57	80.69	35.83	-0.08441	-0.02738	-0.06143
5/19/2022	199.05	79.96	36.12	-0.02245	-0.00909	0.008061
5/20/2022	200.9	79.37	35.4	0.009251	-0.00741	-0.02013
5/23/2022	204.69	82.31	36	0.018689	0.036372	0.016807
5/24/2022	205.25	81.96	35.21	0.002732	-0.00426	-0.02219
5/25/2022	204.31	82.23	35.98	-0.00459	0.003289	0.021633
5/26/2022	212.29	85	37.42	0.038315	0.033131	0.039242
5/27/2022	219.67	86.45	38.57	0.034173	0.016915	0.03027
5/31/2022	224.58	86.14	38.68	0.022106	-0.00359	0.002848
6/1/2022	218.67	85	38.27	-0.02667	-0.01332	-0.01066
6/2/2022	221.52	85.2	38.87	0.012949	0.00235	0.015556
6/3/2022	218.7	84.12	37.61	-0.01281	-0.01276	-0.03295
6/6/2022	222.85	84.87	37.83	0.018798	0.008876	0.005832
6/7/2022	221.37	85.33	38.37	-0.00666	0.005405	0.014173
6/8/2022	217.17	83.2	37.69	-0.01916	-0.02528	-0.01788
6/9/2022	217	81.16	36.65	-0.00078	-0.02482	-0.02798
6/10/2022	206.77	77.4	35.01	-0.04829	-0.04744	-0.04578
6/13/2022	200.98	75.18	32.28	-0.0284	-0.0291	-0.08119
6/14/2022	229.95	74.96	33.2	0.134657	-0.00293	0.028102
6/15/2022	232.78	76.02	34.18	0.012232	0.014042	0.029091
6/16/2022	225.31	73.95	31.42	-0.03262	-0.02761	-0.0842
6/17/2022	229.9	72.9	31.88	0.020167	-0.0143	0.014534
6/21/2022	230.52	74.63	32.64	0.002693	0.023454	0.02356
6/22/2022	229.02	74.4	32.83	-0.00653	-0.00309	0.005804
6/23/2022	228.13	73.97	32.99	-0.00389	-0.0058	0.004862
6/24/2022	243.24	77.82	34.82	0.064133	0.050739	0.053987
6/27/2022	240.47	77.44	34.63	-0.01145	-0.00489	-0.00547
6/28/2022	240.09	78.16	33.99	-0.00158	0.009255	-0.01865
6/29/2022	233.81	78.19	33.45	-0.02651	0.000384	-0.01601
6/30/2022	226.71	76.06	31.76	-0.03084	-0.02762	-0.05184
7/1/2022	223.61	76.75	32.19	-0.01377	0.009031	0.013448
7/5/2022	229.61	76.11	32.37	0.026479	-0.00837	0.005576
7/6/2022	227.72	75.45	31.27	-0.00827	-0.00871	-0.03457
7/7/2022	231.35	76.99	32.66	0.015815	0.020205	0.043492
7/8/2022	230.49	76.73	32.31	-0.00372	-0.00338	-0.01077
7/11/2022	224.19	75.82	30.87	-0.02771	-0.01193	-0.04559
7/12/2022	222.98	75.94	31.53	-0.00541	0.001581	0.021155
7/13/2022	216.13	74.98	31.72	-0.0312	-0.01272	0.006008
7/14/2022	214.29	74.69	31.59	-0.00855	-0.00388	-0.00411
7/15/2022	217.83	78.05	32.87	0.016385	0.044003	0.03972
7/18/2022	217.98	78.86	32.62	0.000688	0.010324	-0.00763
7/19/2022	225.43	81.65	34.4	0.033606	0.034768	0.053131
7/20/2022	227.66	81.81	34.76	0.009844	0.001958	0.010411
7/21/2022	227.66	83.02	35.13	0	0.014682	0.010588
7/22/2022	227.3	82.43	34.67	-0.00158	-0.00713	-0.01318

7/25/2022	228.17	82.55	34.52	0.00382	0.001455	-0.00434
7/26/2022	224.87	80.79	33.34	-0.01457	-0.02155	-0.03478
7/27/2022	227.63	82.51	34.68	0.012199	0.021066	0.039405
7/28/2022	229.81	82.95	35.74	0.009531	0.005318	0.030107
7/29/2022	233.09	84.3	36.26	0.014172	0.016144	0.014445
8/1/2022	237.7	84.09	36.77	0.019585	-0.00249	0.013967
8/2/2022	233.27	83.53	36.13	-0.01881	-0.00668	-0.01756
8/3/2022	233.19	85.05	37.31	-0.00034	0.018034	0.032138
8/4/2022	236.1	85.36	36.23	0.012402	0.003638	-0.02937
8/5/2022	234.89	86.13	36.06	-0.00514	0.00898	-0.0047
8/8/2022	229.02	86.03	37.56	-0.02531	-0.00116	0.040755
8/9/2022	224.97	86.36	36.62	-0.01784	0.003829	-0.02535
8/10/2022	232.45	88.89	37.95	0.032708	0.028875	0.035675
8/11/2022	229.24	90.2	38.46	-0.01391	0.01463	0.013349
8/12/2022	230.68	91.66	39.48	0.006262	0.016057	0.026176
8/15/2022	233.21	92.02	39.4	0.010908	0.00392	-0.00203
8/16/2022	238.22	91.82	38.99	0.021255	-0.00218	-0.01046
8/17/2022	233.42	91.35	38.4	-0.02036	-0.00513	-0.01525
8/18/2022	234.87	91.73	38.72	0.006193	0.004151	0.008299
8/19/2022	231.73	90.01	39.7	-0.01346	-0.01893	0.024995
8/22/2022	223.57	88.46	38.55	-0.03585	-0.01737	-0.0294
8/23/2022	225.26	88.3	38.56	0.007531	-0.00181	0.000259
8/24/2022	226.06	88.6	39.25	0.003545	0.003392	0.017736
8/25/2022	228.03	89.91	40.39	0.008677	0.014677	0.028631
8/26/2022	218.16	86.81	39.23	-0.04425	-0.03509	-0.02914
8/29/2022	216.73	85.35	39.51	-0.00658	-0.01696	0.007112
8/30/2022	213.48	84.43	39.13	-0.01511	-0.01084	-0.00966
8/31/2022	210.81	85.22	38.21	-0.01259	0.009313	-0.02379
9/1/2022	211.86	86.17	38.56	0.004968	0.011086	0.009118
9/2/2022	208.72	86.4	38.47	-0.01493	0.002666	-0.00234
9/6/2022	204.17	85.13	38.71	-0.02204	-0.01481	0.006219
9/7/2022	201.62	86.86	40.11	-0.01257	0.020118	0.035528
9/8/2022	202.87	88.44	40.5	0.006181	0.018027	0.009676
9/9/2022	209.07	89.46	41.29	0.030104	0.011467	0.019318
9/12/2022	213.84	90.15	42.05	0.022559	0.007683	0.018239
9/13/2022	205.34	87.05	40.53	-0.04056	-0.03499	-0.03682
9/14/2022	205.01	87.18	40.62	-0.00161	0.001492	0.002218
9/15/2022	204.87	88.26	40.66	-0.00068	0.012312	0.000984
9/16/2022	161.02	87.43	39.97	-0.24085	-0.00945	-0.01712
9/19/2022	162.9	88.72	41.39	0.011608	0.014647	0.03491
9/20/2022	157.4	87.19	39.06	-0.03435	-0.0174	-0.05794
9/21/2022	153.25	86.36	37.68	-0.02672	-0.00957	-0.03597
9/22/2022	154.54	84.77	37.38	0.008382	-0.01858	-0.00799
9/23/2022	149.33	81.51	35.48	-0.03429	-0.03922	-0.05217
9/26/2022	142.9	79.76	35.04	-0.04401	-0.0217	-0.01248
9/27/2022	144.95	79.48	34.71	0.014244	-0.00352	-0.00946
9/28/2022	149.99	81.47	35.25	0.03418	0.024729	0.015438
9/29/2022	152.31	79.86	33.26	0.015349	-0.01996	-0.05811
9/30/2022	148.47	79.01	32.09	-0.02553	-0.0107	-0.03581
10/3/2022	151.46	80.38	32.87	0.019939	0.017191	0.024016
10/4/2022	159.12	83.97	35.8	0.049337	0.043694	0.085388

10/5/2022	156.87	83.11	34.84	-0.01424	-0.01029	-0.02718
10/6/2022	155.19	81.31	34.63	-0.01077	-0.0219	-0.00605
10/7/2022	154.41	78.93	33.62	-0.00504	-0.02971	-0.0296
10/10/2022	153.21	78.41	32.29	-0.0078	-0.00661	-0.04036
10/11/2022	152.08	77	32.09	-0.0074	-0.01815	-0.00621
10/12/2022	152.89	76.6	32.2	0.005312	-0.00521	0.003422
10/13/2022	156.25	79.32	32.76	0.021739	0.034893	0.017242
10/14/2022	156.96	75.3	32.89	0.004534	-0.05201	0.00396
10/17/2022	156.98	77.14	33.57	0.000127	0.024142	0.020464
10/18/2022	156.3	79.44	34.25	-0.00434	0.02938	0.020054
10/19/2022	152.96	77.64	33.63	-0.0216	-0.02292	-0.01827
10/20/2022	150.14	76.6	33.44	-0.01861	-0.01349	-0.00567
10/21/2022	153.23	79.22	35	0.020372	0.033632	0.045595
10/24/2022	154.76	79.43	35.72	0.009935	0.002647	0.020363
10/25/2022	155.8	80.51	37.01	0.006698	0.013505	0.035477
10/26/2022	157.96	80.91	37.86	0.013769	0.004956	0.022707
10/27/2022	156.91	80.69	38.16	-0.00667	-0.00272	0.007893
10/28/2022	160.37	82.22	38.85	0.021811	0.018784	0.01792
10/31/2022	160.28	82.17	39.25	-0.00056	-0.00061	0.010243
11/1/2022	158.19	83.72	39.35	-0.01313	0.018688	0.002544
11/2/2022	154.56	84.37	38.52	-0.02321	0.007734	-0.02132
11/3/2022	154.92	83.62	38.51	0.002326	-0.00893	-0.00026
11/4/2022	156.66	84.85	39	0.011169	0.014602	0.012644
11/7/2022	159.24	85.57	39.39	0.016335	0.00845	0.00995
11/8/2022	159.54	85.28	39.05	0.001882	-0.00339	-0.00867
11/9/2022	158.04	83.45	38.06	-0.00945	-0.02169	-0.02568
11/10/2022	166	88.8	39.74	0.04914	0.062139	0.043194
11/11/2022	175.61	90.78	41.12	0.056278	0.022052	0.034136
11/14/2022	174.76	89.81	39.93	-0.00485	-0.01074	-0.02937
11/15/2022	176.26	90.5	40.24	0.008547	0.007654	0.007734
11/16/2022	170.77	89.82	38.47	-0.03164	-0.00754	-0.04498
11/17/2022	171.54	88.95	38.64	0.004499	-0.00973	0.004409
11/18/2022	174.72	89.2	39.77	0.018368	0.002807	0.028825
11/21/2022	173.64	89.08	39.52	-0.0062	-0.00135	-0.00631
11/22/2022	175.67	89.67	39.97	0.011623	0.006601	0.011322
11/23/2022	176.36	89.93	40.11	0.00392	0.002895	0.003497
11/25/2022	176.7	90.91	40.46	0.001926	0.010838	0.008688
11/28/2022	173.21	89.89	39.38	-0.01995	-0.01128	-0.02706
11/29/2022	177.82	91.08	39.75	0.026267	0.013152	0.009352
11/30/2022	182.22	93.07	40.56	0.024443	0.021614	0.020173
12/1/2022	180.45	93	40.43	-0.00976	-0.00075	-0.00321
12/2/2022	181.41	92.1	39.9	0.005306	-0.00972	-0.0132
12/5/2022	176.6	89.81	38.79	-0.02687	-0.02518	-0.02821
12/6/2022	173.05	87.51	38.02	-0.02031	-0.02594	-0.02005
12/7/2022	172.28	87.28	37.96	-0.00446	-0.00263	-0.00158
12/8/2022	171.91	88.69	38.2	-0.00215	0.016026	0.006303
12/9/2022	172.33	89.47	38.28	0.00244	0.008756	0.002092
12/12/2022	177.37	91.12	38.49	0.028827	0.018274	0.005471
12/13/2022	176.88	92.71	38.77	-0.00277	0.017299	0.007248
12/14/2022	178.07	90.5	38.36	0.006705	-0.02413	-0.01063
12/15/2022	173.17	87.79	37.62	-0.0279	-0.0304	-0.01948

12/16/2022	171.72	86.86	36.15	-0.00841	-0.01065	-0.03986
12/19/2022	168.78	85.55	35.42	-0.01727	-0.0152	-0.0204
12/20/2022	164.35	85.16	35.2	-0.0266	-0.00457	-0.00623
12/21/2022	169.99	86.87	35.9	0.033741	0.019881	0.019691
12/22/2022	175.69	86.37	33.53	0.032981	-0.00577	-0.0683
12/23/2022	175.93	86.11	33.83	0.001365	-0.00301	0.008908
12/27/2022	177.05	85.06	33.32	0.006346	-0.01227	-0.01519
12/28/2022	173.05	84.46	32.53	-0.02285	-0.00708	-0.024
12/29/2022	175.55	85.24	33.67	0.014343	0.009193	0.034444
12/30/2022	173.2	85.02	33.64	-0.01348	-0.00258	-0.00089
1/3/2023	177.27	85.72	33.82	0.023227	0.0082	0.005337
1/4/2023	181.45	86.65	34.69	0.023306	0.010791	0.025399
1/5/2023	181.28	85.92	35	-0.00094	-0.00846	0.008897
1/6/2023	185.77	87.56	35.91	0.024467	0.018908	0.025668
1/9/2023	189.74	87.64	35.92	0.021145	0.000913	0.000278
1/10/2023	188.74	88.92	37.11	-0.00528	0.0145	0.032592
1/11/2023	192.2	89.43	37.82	0.018166	0.005719	0.018952
1/12/2023	191.89	90.53	38.33	-0.00161	0.012225	0.013395
1/13/2023	188.63	91.66	36.51	-0.01713	0.012405	-0.04865
1/17/2023	188.13	97.08	36.61	-0.00265	0.057449	0.002735
1/18/2023	187.67	96.58	36.44	-0.00245	-0.00516	-0.00465
1/19/2023	184.23	94.15	35.73	-0.0185	-0.02548	-0.01968
1/20/2023	186.88	96.24	35.35	0.014282	0.021956	-0.01069
1/23/2023	191.15	97.13	36.44	0.022592	0.009205	0.030369
1/24/2023	189.25	95.51	36.2	-0.00999	-0.01682	-0.00661
1/25/2023	187.81	95.64	36.32	-0.00764	0.00136	0.003309
1/26/2023	190.14	96.5	36.48	0.01233	0.008952	0.004396
1/27/2023	190.56	96.86	37.95	0.002206	0.003724	0.039505
1/30/2023	184.08	95.96	36.29	-0.0346	-0.00934	-0.04473
1/31/2023	193.86	97.33	39.32	0.051766	0.014176	0.080191
2/1/2023	202.11	98.19	39.3	0.041676	0.008797	-0.00051
2/2/2023	214.5	99.21	41.5	0.059498	0.010334	0.054469
2/3/2023	214.67	99.43	41.13	0.000792	0.002215	-0.00896
2/6/2023	210.59	98.9	41.34	-0.01919	-0.00534	0.005093
2/7/2023	209.91	99.22	41.4	-0.00323	0.00323	0.00145
2/8/2023	209.48	98.96	41.57	-0.00205	-0.00262	0.004098
2/9/2023	208.62	98.05	41.63	-0.00411	-0.00924	0.001442
2/10/2023	209.37	98.44	41.35	0.003589	0.00397	-0.00675
2/13/2023	211.66	99.43	42.02	0.010878	0.010007	0.016073
2/14/2023	212.67	100.56	42.43	0.00476	0.011301	0.00971
2/15/2023	213.04	100.83	42.95	0.001738	0.002681	0.012181
2/16/2023	211.67	99.57	43.1	-0.00645	-0.01258	0.003486
2/17/2023	210.3	99.51	43.17	-0.00649	-0.0006	0.001623
2/21/2023	205.65	97.62	41.13	-0.02236	-0.01918	-0.04841
2/22/2023	202.83	97.27	40.89	-0.01381	-0.00359	-0.00585
2/23/2023	205.18	97.94	39.25	0.011519	0.006864	-0.04093
2/24/2023	203.28	97.7	39.18	-0.0093	-0.00245	-0.00179
2/27/2023	204.06	96.7	39.31	0.00383	-0.01029	0.003313
			E (ri)	-0.00034	0.000254	-0.00069

Covar Matrix

	FDX	MS	GM
FDX	0.000793	0.000285	0.000434
MS	0.000285	0.00036	0.000372
GM	0.000434	0.000372	0.000769

	wi	naïve
FDX	0.35	0.333333
MS	0.35	0.333333
GM	0.3	0.333333

Rp	-0.00024	-0.00026
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VarP	0.00045	0.000456
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SigmaP	0.021202	0.021354
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-0.00034  
0.000254  
-0.00069

<b>0.00079</b>	<b>0.00028</b>	<b>0.00043</b>
<b>0.00028</b>	<b>0.00036</b>	<b>0.00037</b>
<b>0.00043</b>	<b>0.00037</b>	<b>0.00077</b>

0.00045

0.00045

0.000456

m.multipl. sum.product

-0.00024 -0.00024

Date	<u>FDX</u>	<u>MS</u>	<u>GM</u>	<u>GE</u>	<u>BA</u>			
3/1/2021	284.04	77.66	57.46	81.99844	254.72			
4/1/2021	290.31	82.55	57.22	81.93599	234.31	0.021834	0.061064	-0.00419
5/1/2021	314.81	90.95	59.31	87.8064	247.02	0.08102	0.096906	0.035874
6/1/2021	298.33	91.69	59.17	84.05933	239.56	-0.05377	0.008103	-0.00236
7/1/2021	279.95	95.98	56.84	80.87431	226.48	-0.06359	0.045727	-0.04017
8/1/2021	265.69	104.43	49.01	82.28728	219.5	-0.05228	0.084377	-0.14822
9/1/2021	219.29	97.31	52.71	80.42935	219.94	-0.19194	-0.07062	0.072781
10/1/2021	235.53	102.78	54.43	81.86573	207.03	0.071443	0.054689	0.03211
11/1/2021	230.37	94.82	57.87	74.15301	197.85	-0.02215	-0.08061	0.061284
12/1/2021	258.64	98.16	58.63	73.74707	201.32	0.115751	0.034618	0.013047
1/1/2022	245.86	102.54	52.73	73.75488	200.24	-0.05067	0.043654	-0.10606
2/1/2022	222.27	90.74	46.72	74.55894	205.34	-0.10087	-0.12225	-0.12101
3/1/2022	231.39	87.4	43.74	71.42857	191.5	0.040212	-0.0375	-0.06591
4/1/2022	198.74	80.59	37.91	58.19672	148.84	-0.15211	-0.08112	-0.14305
5/1/2022	224.58	86.14	38.68	61.11631	131.4	0.122235	0.066599	0.020108
6/1/2022	226.71	76.06	31.76	49.70336	136.72	0.00944	-0.12445	-0.19712
7/1/2022	233.09	84.3	36.26	57.69711	159.31	0.027753	0.102859	0.132508
8/1/2022	210.81	85.22	38.21	57.33021	160.25	-0.10047	0.010854	0.052382
9/1/2022	148.47	79.01	32.09	48.32943	121.08	-0.35057	-0.07566	-0.17455
10/1/2022	160.28	82.17	39.25	60.74161	142.51	0.076539	0.039216	0.201407
11/1/2022	182.22	93.07	40.56	67.11163	178.88	0.128292	0.124562	0.032831
12/1/2022	173.2	85.02	33.64	65.40984	190.49	-0.05077	-0.09047	-0.18707
1/1/2023	193.86	97.33	39.32	80.48	213	0.112689	0.135221	0.156017
2/1/2023	204.06	96.7	39.31	83.84	200.46	0.051278	-0.00649	-0.00025
					<b>E (ri)</b>	<b>-0.01438</b>	<b>0.009534</b>	<b>-0.0165</b>

Covar Matrix

	FDX	MS	GM
FDX	0.013377	0.005569	0.006357
MS	0.005569	0.006397	0.005097
GM	0.006357	0.005097	0.012299
GE	0.007777	0.006442	0.009225
BA	0.007837	0.003894	0.006555

	wi	naïve
FDX	0.25	0.2
MS	0.05	0.2
GM	0.25	0.2
GE	0.3	0.2
BA	0.15	0.2
Rp	-0.00852	-0.00616

	wi	0.25
		0.25 0.000836
		0.05 6.96E-05

0.25	0.000397
0.3	0.000583
0.15	0.000294

VarP	0.008788
SigmaP	0.093743

Naïve	0.2
0.2	0.000535
0.2	0.000223
0.2	0.000254
0.2	0.000311
0.2	0.000313

VarP	0.007752
SigmaP	0.088044

-0.00076 -0.08352  
 0.069196 0.052824  
 -0.04361 -0.03067  
 -0.03863 -0.05615  
 0.01732 -0.0313  
 -0.02284 0.002003  
 0.017701 -0.06049  
 -0.09895 -0.04535  
 -0.00549 0.017387  
 0.000106 -0.00538  
 0.010843 0.02515  
 -0.04289 -0.06978  
 -0.20487 -0.25202  
 0.04895 -0.12463  
 -0.20671 0.039689  
 0.149135 0.152917  
 -0.00638 0.005883  
 -0.17079 -0.28028  
 0.228588 0.162961  
 0.099728 0.227303  
 -0.02568 0.062885  
 0.207336 0.111692  
 0.040901 -0.06068  
 0.000966 -0.01042

	GE	BA
	0.007777	0.007837
	0.006442	0.003894
	0.009225	0.006555
	0.012143	0.009109
	0.009109	0.013856

wi	0.25	0.05	0.25	0.3	0.15
naïve	0.2	0.2	0.2	0.2	0.2

	0.05	0.25	0.3	0.15	
6.96E-05	0.000397	0.000583	0.000294		0.000836
1.6E-05	6.37E-05	9.66E-05	2.92E-05		

6.37E-05	0.000769	0.000692	0.000246
9.66E-05	0.000692	0.001093	0.00041
2.92E-05	0.000246	0.00041	0.000312

0.2	0.2	0.2	0.2
0.000223	0.000254	0.000311	0.000313
0.000256	0.000204	0.000258	0.000156
0.000204	0.000492	0.000369	0.000262
0.000258	0.000369	0.000486	0.000364
0.000156	0.000262	0.000364	0.000554