

CVIČENÍ 2c

1.

| | ČEZ | Philip Moris | Unipetrol |
|-----------|------------|-------------------------|------------------|
| 25.3.2005 | 420.41 | 19285 | 142 |
| 24.3.2005 | 409.35 | 18818 | 140 |
| 23.3.2005 | 395.82 | 18046 | 133.11 |
| 22.3.2005 | 392.37 | 17701 | 134.59 |
| 21.3.2005 | 378.73 | 17346 | 126.3 |
| 18.3.2005 | 395.28 | 17893 | 133.85 |
| 17.3.2005 | 399.7 | 17838 | 126.92 |
| 16.3.2005 | 410.13 | 17749 | 138.25 |
| 15.3.2005 | 438.63 | 18925 | 156.2 |
| 14.3.2005 | 448.49 | 19040 | 171.19 |
| 11.3.2005 | 466.06 | 18456 | 211.8 |
| 10.3.2005 | 459.18 | 18763 | 207.5 |
| 9.3.2005 | 449.01 | 18821 | 200.8 |
| 8.3.2005 | 444.23 | 18751 | 187.5 |
| 7.3.2005 | 437.14 | 18756 | 184.68 |
| 4.3.2005 | 423.08 | 18700 | 180.18 |
| 3.3.2005 | 420.82 | 18725 | 186.5 |
| 2.3.2005 | 428.28 | 19571 | 183.8 |
| 1.3.2005 | 430.08 | 19362 | 187.05 |
| 28.2.2005 | 428.81 | 19345 | 180.54 |
| 25.2.2005 | 416.41 | 18965 | 170.4 |
| 24.2.2005 | 413.46 | 18935 | 169.35 |
| 23.2.2005 | 420.47 | 18791 | 168.39 |
| 22.2.2005 | 412.83 | 18631 | 175.44 |
| 21.2.2005 | 399.72 | 18530 | 152.35 |
| 18.2.2005 | 393.59 | 18886 | 140.2 |
| 17.2.2005 | 384.54 | 18855 | 137.14 |
| 16.2.2005 | 387.68 | 18820 | 136.54 |
| 15.2.2005 | 388.74 | 18868 | 133.31 |
| 14.2.2005 | 388.56 | 18951 | 128.3 |
| 11.2.2005 | 385.81 | 19376 | 125.85 |
| 10.2.2005 | 375.89 | 19714 | 120.79 |
| 9.2.2005 | 368.69 | 19942 | 124.69 |
| 8.2.2005 | 366.69 | 19916 | 124.49 |
| 7.2.2005 | 361.28 | 19655 | 123.55 |
| 4.2.2005 | 354.17 | 18996 | 121.24 |
| 3.2.2005 | 351.92 | 19138 | 126.7 |
| 2.2.2005 | 351.02 | 18801 | 127.44 |
| 1.2.2005 | 349.62 | 18806 | 127.49 |
| 31.1.2005 | 351.48 | 18416 | 130.99 |
| 28.1.2005 | 354 | 18420 | 126.84 |
| 27.1.2005 | 353.41 | 18105 | 122.3 |
| 26.1.2005 | 354.54 | 17806 | 121.8 |
| 25.1.2005 | 354.21 | 17490 | 124.94 |
| 24.1.2005 | 346.68 | 17551 | 117.39 |
| 21.1.2005 | 347.43 | 17549 | 109.72 |
| 20.1.2005 | 347.51 | 17448 | 103.34 |

| | | | |
|-----------|--------|-------|--------|
| 19.1.2005 | 353.38 | 17564 | 102.94 |
| 18.1.2005 | 355.43 | 17991 | 102.54 |

Úloha:

1. Vypočítat jednodenní a dvoudenní výnosnosti CP
2. Určit kovariance a riziko změny výnosnosti CP
3. Vypočítat výnosnost portfolia jsou-li podíly CP 15, 35, 25, a 25

KB

1175.2
1170.1
1145
1147.6
1117.4
1137.7
1131.7
1143.4
1214.1
1220.1
1255.8
1262.7
1250.1
1240.9
1250.4
1217.6
1205.1
1211.3
1212.9
1199.9
1187.9
1171.9
1174
1176.6
1161.2
1147.9
1139.7
1148.6
1142.4
1141.6
1135.6
1118
1121.1
1118.1
1108.8
1105.3
1106.7
1102.7
1106.6
1096.2
1102.2
1094.2
1098.3
1094.4
1063.2
1056.2
1053.3

1061.1
1068.5