Date	NFLX	NVDA	PFE	LUV	WMT	^RUI	Portfolio
1/1/2013	9.9%	14.7%	28.9%	23.8%	22.8%		100%
2/1/2013	12.95%	3.21%	1.20%	4.28%	1.18%	1.10%	3.38%
3/1/2013	0.64%	1.95%	5.30%	14.16%	5.56%	3.64%	6.52%
4/1/2013	13.24%	7.07%	0.72%	1.70%	4.43%	1.68%	3.97%
5/1/2013	4.60%	4.96%	-6.54%	3.37%	-3.78%	1.96%	-0.76%
6/1/2013	-6.94%	-2.51%	3.65%	-9.47%	0.13%	-1.53%	-2.22%
7/1/2013	14.68%	2.81%	4.26%	7.32%	4.53%	5.09%	5.86%
8/1/2013	14.95%	2.12%	-2.74%	-7.66%	-6.58%	-3.02%	-2.32%
9/1/2013	8.54%	5.85%	1.83%	13.09%	1.94%	3.27%	5.79%
10/1/2013	4.20%	-2.41%	6.60%	16.78%	3.70%	4.19%	6.80%
11/1/2013	12.60%	2.66%	3.33%	7.66%	5.40%	2.55%	5.65%
12/1/2013	0.65%	3.20%	-2.76%	1.34%	-2.91%	2.50%	-0.60%
3/1/2023	7.00%	17.94%	0.57%	-3.15%	3.67%	2.95%	3.58%
4/1/2023	-4.61%	-0.08%	-4.79%	-6.63%	2.77%	1.14%	-2.80%
5/1/2023	18.06%	31.00%	-2.26%	-1.40%	-2.75%	0.28%	4.74%
6/1/2023	10.84%	11.16%	-2.51%	19.25%	7.16%	6.41%	8.20%
7/1/2023	-0.35%	9.96%	-1.70%	-5.30%	1.69%	3.29%	0.07%
8/1/2023	-1.21%	5.47%	-0.80%	-7.79%	1.71%	-1.94%	-1.01%
9/1/2023	-14.18%	-13.58%	-9.76%	-14.92%	0.31%	-4.67%	-9.69%
Average Return	2.16%	3.93%	0.47%	0.76%	0.84%	0.81%	1.30%
StDev	12.73%	12.36%	6.05%	9.64%	5.20%	4.31%	4.94%
Variance	0.01619965	0.015273	0.003664	0.009297	0.002702392	0.0018545	0.0024383
Skew	-1.26785441	-0.494972	0.214428	-0.147789	-0.53413509	-0.5973695	-0.52
Kurt	6.66986683	1.10316	0.809155	0.39657	1.347696801	1.2091926	0.17
VaR (monthly)	-22.7%	-20.2%	-11.3%	-18.0%	-9.3%	-7.6%	-8.33%
Beta	1.28	1.68	0.62	1.23	0.47	1.00	0.95
Total Risk	0.01619965	0.015273	0.003664	0.009297	0.002702392	0.0018545	0.0024383
Systematic Risk	0.0030501	0.005264	0.000705	0.002796	0.000406909	0.0018545	0.0016784
Firm Risk	0.01314955	0.010008	0.002959	0.006501	0.002295482	0.0000000	0.0007598
%Syst Risk	18.83%	34.47%	19.24%	30.07%	15.06%	100.00%	68.84%
%Firm Risk	81.17%	65.53%	80.76%	69.93%	84.94%	0.00%	31.16%
Annualize							
Avg[ret]	25.96%	47.11%	5.66%	9.10%	10.09%	9.77%	15.60%
E[SD]	44.09%	42.81%	20.97%	33.40%	18.01%	14.92%	17.11%
E[Var]	0.19439584	0.183272	0.043963	0.111564	0.032428698	0.022254	0.0292593
CAPM							
E[ret]	11.4%	13.7%	7.6%	11.1%	6.7%	9.8%	9.5%

Optimization Maximize Returns and Minimize Risk (Max the Sharpe Ratio)

Sharpe Ratio	0.1677	0.2269	0.1696	0.2120	0.1500	0.3865	0.3207
Optimal Portfolio	9.9%	14.7%	28.9%	23.8%	22.8%		
(maxes Sharpe)							

1.63%
9.20%
0.009427
-0.45
2.07

23.53%
76.47%