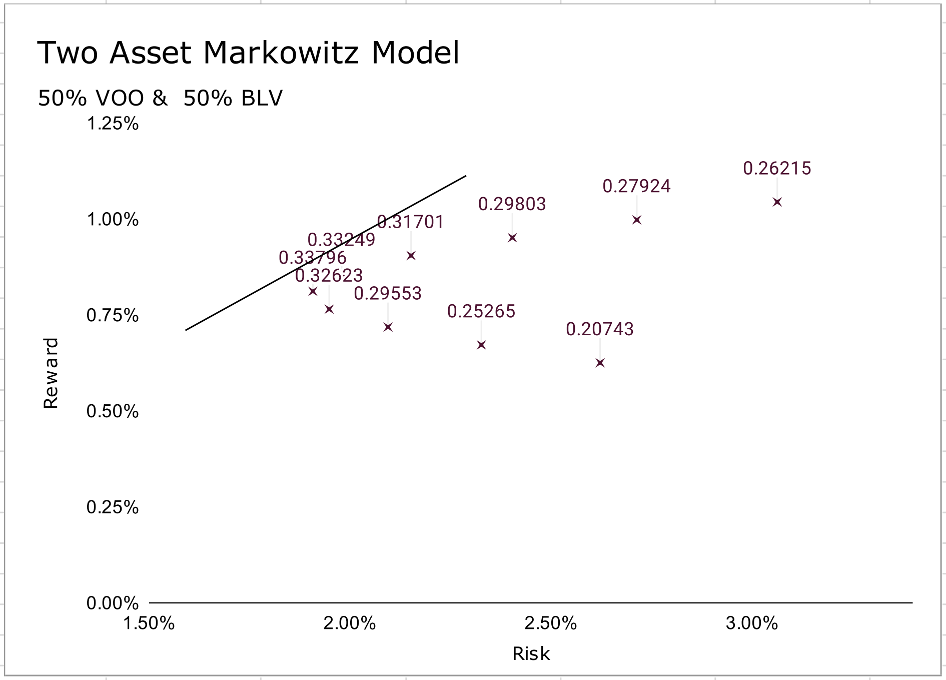
| | Mean | VAR | STDEV | Sharpe |
|---|---|---|---|---|
| **VOO** | 1.09% | 0.00118 | 0.03439 | 0.26215 |
| **BLV** | 0.63% | 0.00069 | 0.02621 | 0.16631 |
| | | | | |
| | | | | |
| **Covariance** | -0.0001518 | | | |
| **Correlation** | -0.1699779 | | | |

| VOO(Stocks) | BLV(Bonds) | Mean | VAR | STDEV | Sharpe |
|---|---|---|---|---|---|
| 0% | 100% | 0.63% | 0.00069 | 2.62% | 0.16631 |
| 10% | 90% | 0.67% | 0.00054 | 2.33% | 0.20743 |
| 20% | 80% | 0.72% | 0.00044 | 2.09% | 0.25265 |
| 30% | 70% | 0.77% | 0.00038 | 1.95% | 0.29553 |
| 40% | 60% | 0.81% | 0.00036 | 1.91% | 0.32623 |
| 50% | 50% | 0.86% | 0.00039 | 1.98% | 0.33796 |
| 60% | 40% | 0.91% | 0.00046 | 2.15% | 0.33249 |
| 70% | 30% | 0.95% | 0.00058 | 2.40% | 0.31701 |
| 80% | 20% | 1.00% | 0.00074 | 2.71% | 0.29803 |
| 90% | 10% | 1.04% | 0.00094 | 3.06% | 0.27924 |
| 100% | 0% | 1.09% | 0.00118 | 3.44% | 0.26215 |




| **Two Assets Portfolio** | |
|---|---|
| Max. Sharpe | 0.33796 |
| Min. STDEV | 1.91% |

| **Individual Assets Portfolio** | |
|---|---|
| Max. Sharpe | 0.26215 |
| Min. STDEV | 2.62% |