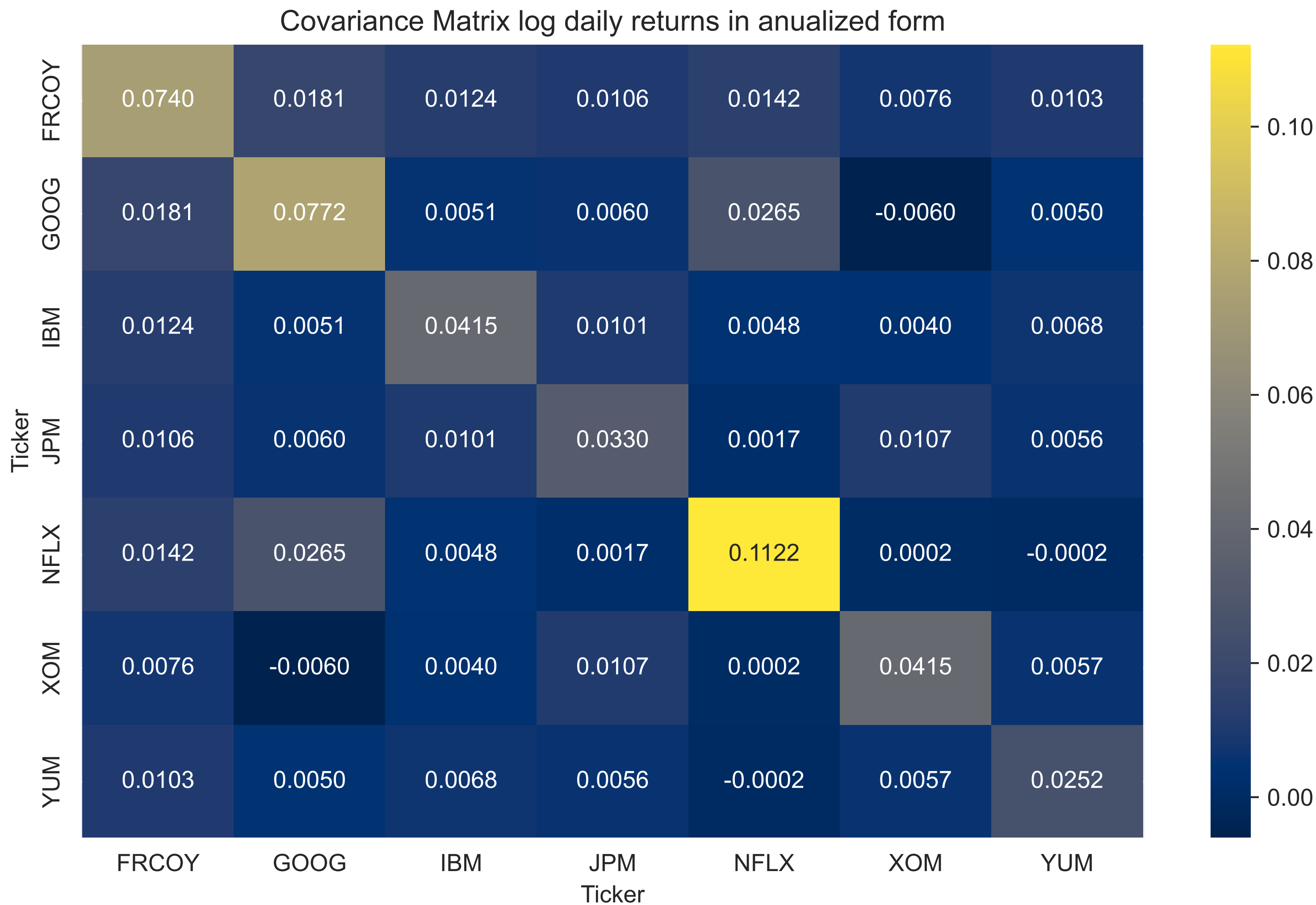
Covariance Matrix log daily returns in anualized form
Ticker
FRCOY
GOOG
IBM
JPM
NFLX
XOM
YUM
0.0740
0.0181
0.0124
0.0106
0.0142
0.0076
0.0103
0.0181
0.0772
0.0051
0.0060
0.0265
-0.0060
0.0050
0.0124
0.0051
0.0415
0.0101
0.0048
0.0040
0.0068
0.0106
0.0060
0.0101
0.0330
0.0017
0.0107
0.0056
0.0142
0.0265
0.0048
0.0017
0.1122
0.0002
-0.0002
0.0076
-0.0060
0.0040
0.0107
0.0002
0.0415
0.0057
0.0103
0.0050
0.0068
0.0056
-0.0002
0.0057
0.0252
0.10
0.08
0.06
0.04
0.02
0.00