

Date	AAPL US Equity PRICE - TOT_RET	BRK/A US Equity PRICE - TOT_RETURN	BHP US Equity PRICE - TOT_RETURN_INDEX	AAPL return	BRK/A return	BHP return				
2006/10/31	84.2581	105475	64.218				mean	AAPL	BRK/A	BHP
2006/11/30	95.2528	107100	62.4983	0.130488345	0.015406494	-0.026779096		0.0104894	0.0005455	0.0311954
2006/12/29	88.1655	109990	59.964	-0.074405162	0.026984127	-0.040549903	stddev	0.1076963	0.0603105	0.1110279
2007/01/31	89.0903	110050	61.8346	0.010489364	0.000545504	0.031195384				
2007/02/28	87.9264	106190	65.3645	-0.013064273	-0.035074966	0.057086162				
2007/03/30	96.5518	108990	73.7692	0.098097955	0.026367831	0.128582028	Correlation matrix			
2007/04/30	103.7118	109200	74.363	0.074157085	0.001926782	0.00804943	AAPL	BRK/A	BHP	
2007/05/31	125.9413	109490	80.1488	0.214339159	0.002655678	0.077804822	AAPL	1	0.1823811	0.5005119
2007/06/29	126.8236	109475	90.9744	0.007005645	-0.000136999	0.135068772	BRK/A	0.1823811	1	0.2105468
2007/07/31	136.9246	110000	97.1104	0.07964606	0.004795615	0.067447546	BHP	0.5005119	0.2105468	1
2007/08/31	143.908	118390	96.1512	0.051001792	0.076272727	-0.009877418				
2007/09/28	159.4855	118510	120.4973	0.108246241	0.001013599	0.253206408				
2007/10/31	197.3954	132500	133.7734	0.237701233	0.11804911	0.110177572	Covariance matrix			
2007/11/30	189.3624	140100	116.2508	-0.040694971	0.057358491	-0.130987177	AAPL	AAPL	BRK/A	BHP
2007/12/31	205.8441	141600	107.3744	0.08703787	0.010706638	-0.076355604	AAPL	0.0115985	0.0011846	0.0059848
2008/01/31	140.6657	136000	103.5878	-0.316639632	-0.039548023	-0.035265389	BRK/A	0.0011846	0.0036374	0.0014099
2008/02/29	129.9204	140000	113.0773	-0.076388914	0.029411765	0.091608278	BHP	0.0059848	0.0014099	0.0123272
2008/03/31	149.1247	133400	101.7511	0.147815893	-0.047142857	-0.10016334				
2008/04/30	180.7683	133850	124.6354	0.212195565	0.003373313	0.224904694				
2008/05/30	196.1484	134650	130.3217	0.085081842	0.00597684	0.045623475				
2008/06/30	174.0031	120750	131.6351	-0.112900742	-0.103230598	0.010078137				
2008/07/31	165.1803	114450	115.3642	-0.050704844	-0.052173913	-0.12360609				
2008/08/29	176.175	116600	108.9517	0.066561812	0.018785496	-0.055584835				
2008/09/30	118.1151	130600	81.6017	-0.32955811	0.120068611	-0.251028667				
2008/10/31	111.8072	115490	61.0247	-0.053404687	-0.115696784	-0.252163864				
2008/11/28	96.3024	104000	62.814	-0.138674432	-0.099489133	0.029320914				
2008/12/31	88.6954	96600	67.3344	-0.078990762	-0.071153846	0.071964849				
2009/01/30	93.6628	89502	58.9215	0.056005159	-0.073478261	-0.12494208				
2009/02/27	92.8107	78600	58.4506	-0.009097529	-0.121807334	-0.007991989				
2009/03/31	109.2404	86700	71.5788	0.17702377	0.103053435	0.22460334				
2009/04/30	130.7621	94000	77.2601	0.197012278	0.084198385	0.079371266				
2009/05/29	141.1333	91600	90.2598	0.079313501	-0.025531915	0.168258907				
2009/06/30	148.0128	90000	87.8364	0.048744697	-0.017467249	-0.026849162				
2009/07/31	169.7944	97000	101.0448	0.147160246	0.077777778	0.150375015				
2009/08/31	174.8033	100850	99.9856	0.029499795	0.039690722	-0.010482479				
2009/09/30	192.6151	101000	107.2558	0.101896246	0.001487357	0.072712471				
2009/10/30	195.8886	99000	106.5571	0.016995033	-0.01980198	-0.006514333				
2009/11/30	207.7458	100600	122.3506	0.060530322	0.016161616	0.148216308				
2009/12/31	218.992	99200	124.4304	0.054134428	-0.013916501	0.016998691				
2010/01/29	199.5913	114600	112.7153	-0.088590907	0.155241935	-0.094149822				
2010/02/26	212.6404	119800	119.1496	0.065379102	0.045375218	0.057084531				
2010/03/31	244.2112	121800	131.8721	0.148470375	0.016694491	0.10677753				
2010/04/30	271.3239	115325	119.5091	0.111021526	-0.05316092	-0.093749929				
2010/05/31	266.9489	105910	106.4565	-0.016124639	-0.081638847	-0.109218461				
2010/06/30	261.3892	120000	101.7773	-0.020826832	0.133037485	-0.043954103				
2010/07/30	267.3334	117000	118.5897	0.022740802	-0.025	0.165188112				
2010/08/31	252.6287	118675	109.182	-0.055005099	0.014316239	-0.079329824				
2010/09/30	294.8721	124500	126.7825	0.167215364	0.049083632	0.161203312				
2010/10/29	312.7774	119300	137.1732	0.060722259	-0.041767068	0.081956895				
2010/11/30	323.3461	120200	136.8825	0.033789845	0.007544007	-0.002119219				
2010/12/31	335.2033	120450	154.3583	0.036670305	0.002079867	0.127670082				
2011/01/31	352.6202	122425	147.8963	0.051959214	0.016396845	-0.041863638				
2011/02/28	367.0547	131300	157.1491	0.040934978	0.072493363	0.062562755				
2011/03/31	362.1679	125300	160.8037	-0.013313547	-0.045696877	0.023255622				
2011/04/29	363.854	124750	169.7932	0.004655575	-0.004389465	0.055903564				
2011/05/31	361.4638	118775	160.0323	-0.006569118	-0.047895792	-0.05748699				
2011/06/30	348.8272	116105	158.7073	-0.034959517	-0.022479478	-0.008279579				
2011/07/29	405.7856	111500	153.5417	0.163285432	-0.039662375	-0.032547967				
2011/08/31	399.9141	109769	142.8416	-0.014469464	-0.015524664	-0.06968856				
2011/09/30	396.2665	106800	113.2737	-0.009120959	-0.027047709	-0.206997821				
2011/10/31	420.6461	116950	133.1188	0.061523243	0.095037453	0.175196008				