

Date	Jakarta	Hong Kong	Frankfurt	Portf
11/12/17	6026.63	28965.29	13123.65	10000.00
12/12/17	6032.37	28793.88	13183.53	10003.35
13/12/17	6054.60	29222.10	13125.64	10041.13
14/12/17	6113.65	29166.38	13068.08	10047.21
15/12/17	6119.42	28848.11	13103.56	10027.93
18/12/17	6133.96	29050.41	13312.30	10119.74
19/12/17	6167.67	29253.66	13215.79	10128.16
20/12/17	6109.48	29234.09	13069.17	10052.48
21/12/17	6183.39	29367.06	13109.74	10115.41
22/12/17	6221.01	29578.01	13072.79	10144.72
27/12/17	6277.17	29597.66	13070.02	10173.86
28/12/17	6314.05	29863.71	12979.94	10192.32
29/12/17	6355.65	29919.15	12917.64	10199.79
2/1/18	6339.24	30515.31	12871.39	10239.26
3/1/18	6251.48	30560.95	12978.21	10232.86
4/1/18	6292.32	30736.48	13167.89	10329.19
5/1/18	6353.74	30814.64	13319.64	10414.11
8/1/18	6385.40	30899.53	13367.78	10453.34
9/1/18	6373.14	31011.41	13385.59	10464.25
10/1/18	6371.17	31073.72	13281.34	10437.95
11/1/18	6386.34	31120.39	13262.55	10444.60
Mean	6.0%	7.4%	1.1%	4.4%
Var	15623.0	685683.4	20658.9	25830.6
Mean/Var	38.2%	1.1%	5.1%	17.2%

Mean 4.4%
Var 25830.58

Covariances matrix

	Jakarta	Hong Kong	Frankfurt
Jakarta	15623.0	93116.6	2748.4
Hong Kong	93116.6	685683.4	35620.4
Frankfurt	2748.4	35620.4	20658.9

Correlation

	Jakarta	Hong Kong	Frankfurt
Jakarta	1.0	0.9	0.2
Hong Kong	0.9	1.0	0.3
Frankfurt	0.2	0.3	1.0

MSE

	Jakarta	Hong Kong	Frankfurt
Jakarta	125.0	828.1	143.7

Quantità

	Jakarta	Hong Kong	Frankfurt
Jakarta	0.3	0.3	0.4
10000.00	3000	3000	4000
0.498	0.104	0.305	

mat.quantità

	Jakarta	Hong Kong	Frankfurt
Jakarta	0.25	0.05	0.15
Hong Kong	0.05	0.01	0.03
Frankfurt	0.15	0.03	0.09

matrice del portafoglio

	Jakarta	Hong Kong	Frankfurt
Jakarta	3871.3	4800.8	417.0
Hong Kong	4800.8	7355.5	1124.5
Frankfurt	417.0	1124.5	1919.2

Varianza portafoglio 25830.58