

	ZCOM	WY	WPP	VRS	UFS	TIS	TIN	RYN
14-Nov-11	0.00%	-2.61%	-4.49%	-5.10%	-3.29%	-3.17%	0.03%	-0.96%
07-Nov-11	0.00%	-1.57%	0.75%	-4.85%	-3.01%	29.84%	0.00%	-0.55%
31-Oct-11	0.00%	-5.40%	1.40%	-13.16%	-2.80%	3.68%	0.13%	-0.54%
24-Oct-11	0.00%	7.08%	1.42%	21.02%	9.21%	-5.95%	0.70%	3.55%
17-Oct-11	0.00%	-0.59%	4.31%	-8.19%	1.30%	-2.74%	0.25%	2.85%
10-Oct-11	0.00%	7.24%	20.06%	8.23%	6.69%	3.06%	0.25%	6.44%
03-Oct-11	0.00%	3.11%	-2.98%	-5.39%	5.52%	-2.67%	0.16%	1.33%
26-Sep-11	0.00%	-2.53%	0.63%	-2.91%	-6.37%	4.51%	0.22%	-2.00%
19-Sep-11	0.00%	-10.42%	-8.13%	-10.42%	-12.49%	-4.69%	-0.03%	-7.74%
12-Sep-11	-41.67%	5.63%	5.51%	1.05%	7.54%	1.35%	0.84%	2.96%
06-Sep-11	0.00%	-1.47%	0.77%	1.60%	2.68%	-1.94%	26.07%	0.18%
29-Aug-11	0.00%	1.50%	6.06%	-6.50%	-0.08%	1.50%	4.36%	-1.35%
22-Aug-11	6.93%	8.30%	0.16%	-1.96%	8.41%	-0.86%	-4.99%	4.88%
15-Aug-11	53.03%	-6.71%	-1.77%	-5.12%	-1.17%	0.16%	-10.23%	-1.17%
08-Aug-11	0.00%	-5.81%	-6.62%	-6.52%	0.79%	1.03%	3.21%	0.68%
01-Aug-11	0.00%	-10.64%	-9.52%	-8.37%	-12.66%	-0.78%	-10.21%	-9.92%
18-Oct-10	0.00%	1.27%	4.13%	-2.70%	7.76%	-3.46%	2.45%	1.86%
11-Oct-10	0.00%	-1.90%	-2.37%	18.97%	1.91%	9.51%	8.83%	3.26%
04-Oct-10	-26.83%	-1.67%	2.68%	7.24%	4.05%	-8.30%	-4.25%	-3.28%
27-Sep-10	-41.43%	-1.46%	2.49%	4.69%	1.67%	-0.91%	2.06%	-0.55%
20-Sep-10	75.00%	2.20%	2.69%	-3.15%	-0.80%	-2.13%	-6.21%	1.66%
13-Sep-10	0.00%	-1.90%	6.26%	5.54%	1.16%	-0.68%	4.58%	4.03%
07-Sep-10	0.00%	-0.63%	1.80%	-5.24%	-1.50%	1.60%	0.11%	-0.55%
30-Aug-10	-66.67%	3.87%	11.59%	27.11%	7.66%	1.69%	16.22%	3.06%
23-Aug-10	-4.00%	-2.30%	0.94%	-2.60%	-1.10%	2.31%	-4.66%	0.17%
16-Aug-10	212.50%	-1.26%	0.79%	-10.47%	1.74%	-1.35%	-4.13%	-0.10%
Mean	57.50%	6.47%	-1.92%	-42.25%	22.64%	5.83%	69.51%	29.33%
Time Period Return	57.50%	6.47%	-1.92%	-42.25%	22.64%	5.83%	69.51%	29.33%
Std. Dev.	43.48%	4.36%	5.26%	8.53%	4.84%	5.88%	7.08%	3.15%
Variance	18.91%	0.19%	0.28%	0.73%	0.23%	0.35%	0.50%	0.10%
Beta	0.98	-0.01	-0.01	-0.05	-0.01	0.00	-0.03	-0.01
Self Covar	18.62%	0.19%	0.27%	0.72%	0.23%	0.34%	0.49%	0.10%
Correlation with SPY	1.00	-0.10	-0.08	-0.27	-0.14	-0.03	-0.21	-0.13
Comments								

Weighting	1	2	3	4	5	6	7	8
ZCOM	0.00%	0.00%	0.00%	10.00%	0.00%	0.00%	0.00%	0.00%
Weighted Return	0.00%	0.00%	0.00%	5.75%	0.00%	0.00%	0.00%	0.00%
WY	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Weighted Return	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
WPP	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Weighted Return	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
VRS	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Weighted Return	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
UFS	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Weighted Return	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
TIS	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
Weighted Return	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
TIN	80.00%	10.00%	20.00%	70.00%	60.00%	50.00%	40.00%	30.00%
Weighted Return	55.60%	6.95%	13.90%	48.65%	41.70%	34.75%	27.80%	20.85%
RYN	20.00%	90.00%	80.00%	20.00%	40.00%	50.00%	60.00%	70.00%
Weighted Return	5.87%	26.40%	23.47%	5.87%	11.73%	14.67%	17.60%	20.53%
	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%	100.00%
	TRUE	TRUE	TRUE	TRUE	TRUE	TRUE	TRUE	TRUE

	Weight 1	Weight 2	Weight 3	Weight 4	Weight 5	Weight 6	Weight 7	Weight 8
Return	61.47%	33.35%	37.37%	60.27%	53.44%	49.42%	45.40%	41.39%
Total Risk	5.76%	3.01%	3.06%	5.88%	4.59%	4.07%	3.63%	3.28%
Sharpe Ratio	10.68	11.08	12.20	10.25	11.65	12.14	12.52	12.63

Most Efficient Portfolio

Weight 8

Stock	ZCOM	WY	WPP	VRS	UFS	TIS	TIN	RYN
Return	57.50%	6.47%	-1.92%	-42.25%	22.64%	5.83%	69.51%	29.33%
Total Risk	43.48%	4.36%	5.26%	8.53%	4.84%	5.88%	7.08%	3.15%
Sharpe Ratio	1.32	1.49	-0.37	-4.95	4.68	0.99	9.82	9.31

Efficiency Frontier

