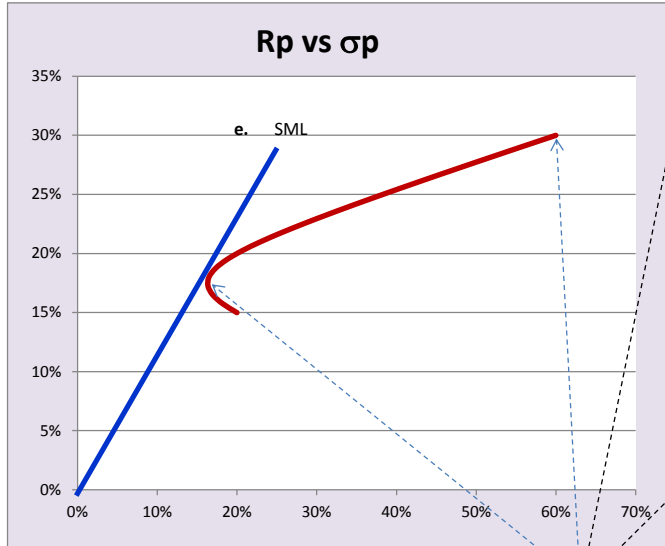


TI - EX 3 - 2

EMPRESA		YOMEYAMO	XS
RENDIMIENTO PROMEDIO	%a	15%	30%
SIGMA	%a	20%	60%
COVARIANZA	(anual)		-0,04

a.



YOMEYAMO	XS	Rp	sp
0	100%	30%	60%
5%	95%	29%	57%
10%	90%	29%	53%
15%	85%	28%	50%
20%	80%	27%	47%
25%	75%	26%	44%
30%	70%	26%	40%
35%	65%	25%	37%
40%	60%	24%	34%
45%	55%	23%	31%
50%	50%	23%	28%
55%	45%	22%	26%
60%	40%	21%	23%
65%	35%	20%	21%
70%	30%	20%	19%
75%	25%	19%	17%
80%	20%	18%	16,5%
85%	15%	17%	16,4%
90%	10%	17%	17%
95%	5%	16%	18%
100%	0%	15%	20%

b.

FRONTERA EFICIENTE
Desde (ALFA = 0, OMEGA = 100%) hasta (ALFA = 85%, OMEGA = 15%)
Desde (Rp = 30%, sp = 60%) hasta (Rp = 17%, sp = 16,4%)

c.

PORTAFOLIO DE MENOR RIESGO
(ALFA = 85%, OMEGA = 15%)
(Rp = 17%, sp = 16,4%)

d.

PORTAFOLIO DE MAYOR RENTABILIDAD
(ALFA = 0, OMEGA = 85%)
(Rp = 30%, sp = 60%)