

PORCH-2 CALCULATION

PORTFOLIO ALPHA CALCULATION				
INVESTMENT IN EQUITY (%) OF INVESTMENT FIRM			= 100 OF 275.53	
INVESTMENT PORTFOLIO				
ALPHA CALCULATIONS				
FIRM-1	Length	Value	rate	Area
P1	1000	1000000	2	-6.50
P2	1000	1000000	4	6.00
P3	1000	1000000	6	10.00
A	1000	1000000	DETERMINATION	-8.22
TOTAL PORTFOLIO ALPHA = $\sum (w_i \alpha_i)$				15.50
FIRM-2	15.40	3.79%		116.04
TOTAL PORTFOLIO 1 & 2 ALPHA				271.04

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