

1:25 Quiz: 2/20/12

Name _____

Quiz: Given the following information, calculate the standard deviation of returns on American Express (AXP) and Smuckers (SJM) and the covariance and correlation between the returns on these stocks.

	Return on:	
<u>Year</u>	<u>AXP</u>	<u>SJM</u>
2011	-6%	+30%
2010	+17%	+6%
2009	+132%	+37%
2008	-65%	-1%

Note: You don't have to solve anything, just set everything up.

Note: Bonus WSJ Questions on back of page