>>> This example is too large to be solved by the demo version of Best Answer <<<

Recommended
Stocks

IBM Corp.
Apple Computer
Intel
USX
Primerica
Exxon
Merck
Baxter Travenol
Pulte Home
International Paper
Microsoft Corp.
Hewlett-Packard

Total Portfolio
Portfolio Limit
(MORE CONSTRAINTS-->)

Maximize Total Return
(OBJECTIVE)

Portfolio Selection for the Hi-Lo Investment Corporation

Amount to Invest (ADJUSTABLES)	Portfolio Limit: 15% of total (CONSTRAINTS	Beta	Dividend Yield
0	0.15	0.7	0.05
0	0.15	1	0.01
0	0.15	0.86	0
0	0.15	1.23	0.03
0	0.15	1.8	0.04
0	0.15	0.9	0.08
0	0.15	0.65	0.04
0	0.15	1.48	0.01
0	0.15	0.81	0
0	0.15	1.69	0.1
0	0.15	1.32	0.04
0	0.15	0.87	0.01
0		0	0
1630000		1	0.03
1630000		1	-0.03
		^^	
0		^^	< or = Maximum Beta 1.00

Expected Dividends	Current Price	Support Price	Maximum Loss	Expected Appreciation %	Expected Capital Gain
0	158.67	130	0	12.5	0
0	54.5	50.25	0	11.5	0
0	80	79	0	9	0
0	33	21	0	15	0
0	41.25	20	0	18	0
0	35.12	35	0	11	0
0	91.75	85.5	0	19	0
0	75	39	0	45	0
0	14.38	10	0	15	0
0	61	55	0	3	0
0	91.88	40	0	51	0
0	54.75	45	0	20	0
0			0		0
			150000		
> or = Dividend Yield of 3%			150000	< or = $150,000 in losses	