115 time series => 6555 correlations

Largest correlation = 0.824
These are portfolios for different values of $w$

$w^* \text{AMAT} + (1-w)^* \text{KLAC}$

<= This is the global minimum variance portfolio: $w = 0.1235$
Global minimum variance portfolio (red dot) based on ALL 115 assets

Standard deviations and means (black dots) for the 115 assets
Global MV portfolio based on 10 assets
Relative ratio = 0.722954

Global MV portfolio based on 25 assets
Relative ratio = 0.418278

Global MV portfolio based on 50 assets
Relative ratio = 0.299767

Global MV portfolio based on 75 assets
Relative ratio = 0.162822