**FINN 6216 Homework Assignment #10**

1. Instead of just the last 504 points of AAPL and SPY, go back and get the last *2001* points, exactly. Make the last business date Friday, March 30, 2018. Both of these have been around that long so that should be easy to do. Compute 2000 relative shifts for each. Now let Portfolio 1 be 200 shares of Apple, and Portfolio 2 be 100 shares of SPY. For compute historical Do you ever see a violation of coherence for any these 40 VaR calculations?

**This is the last of the weekly assignments, and it is due Thursday, April 12.**