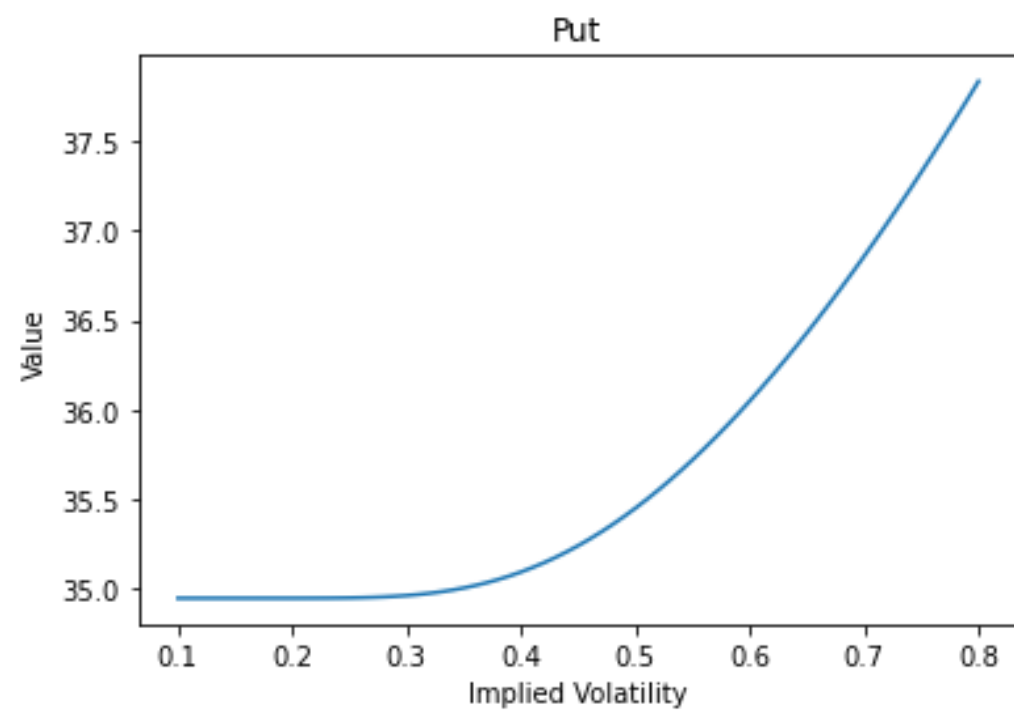
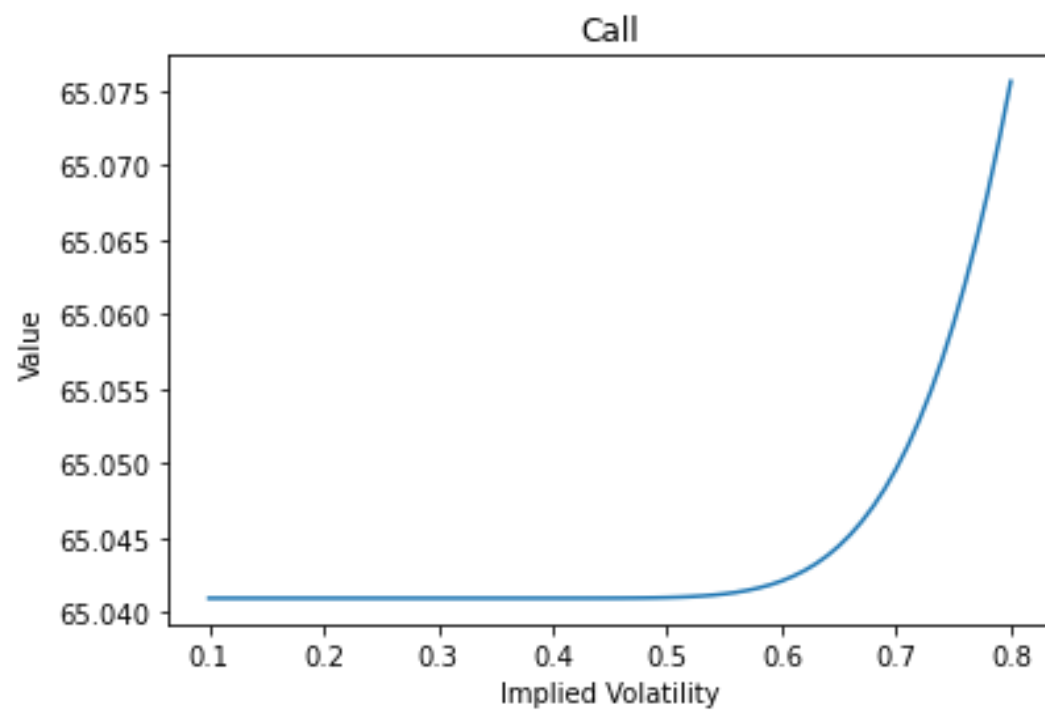


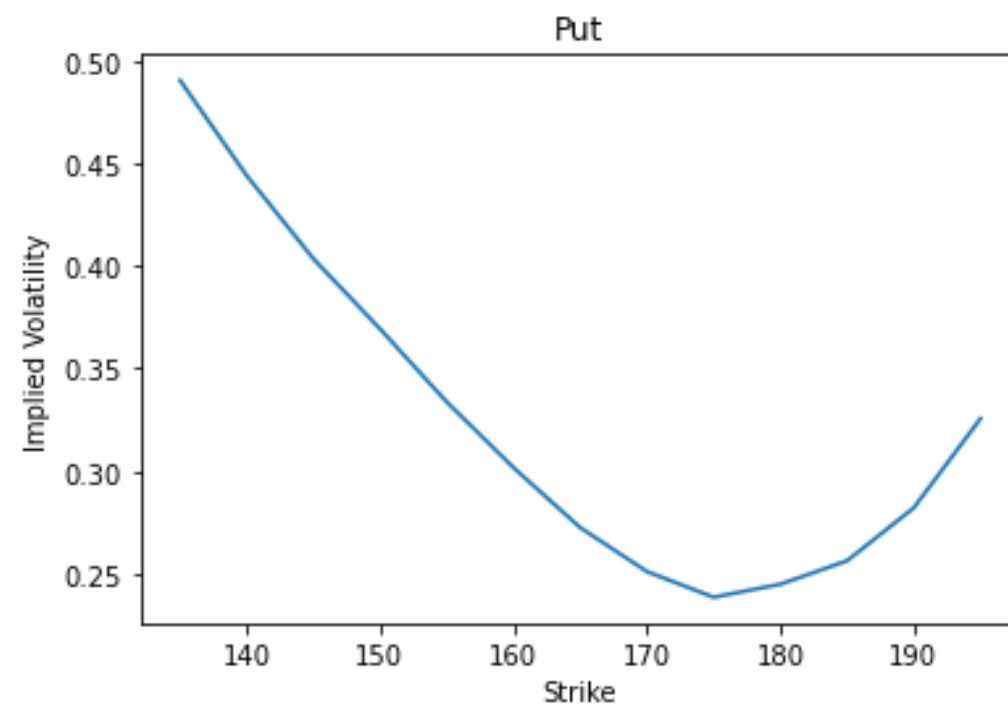
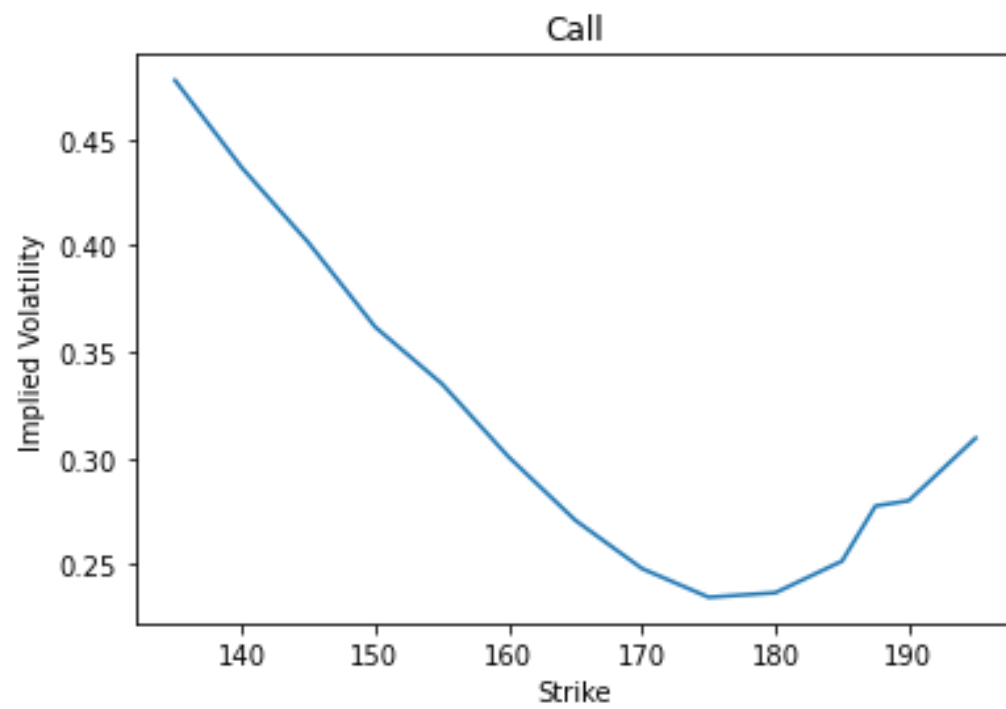
Project Week 06

Hongren Jiang

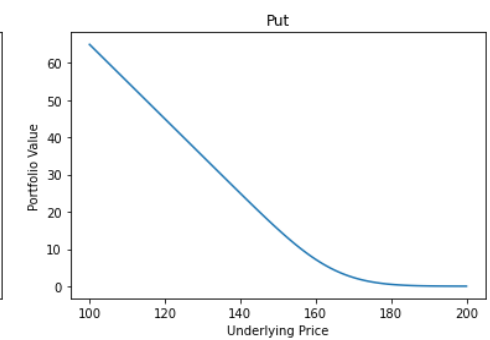
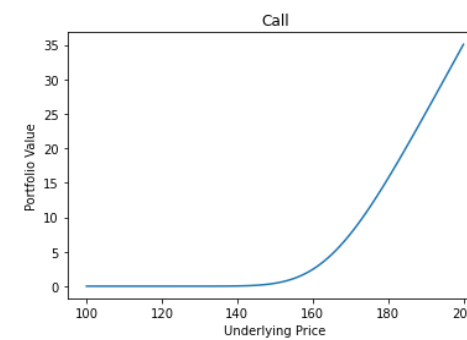
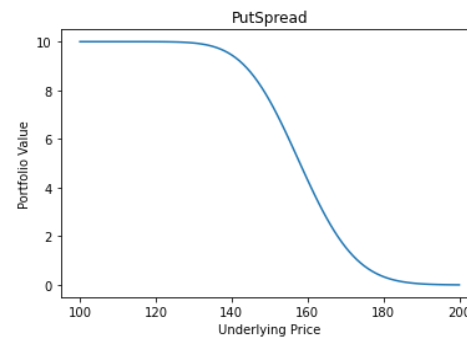
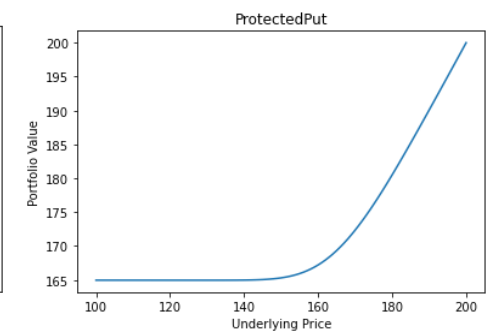
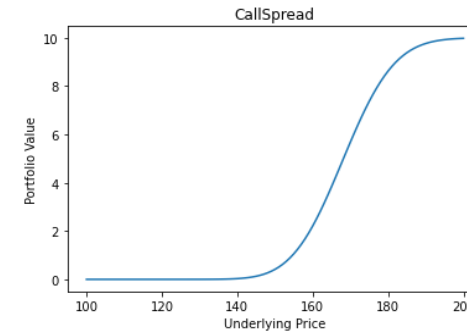
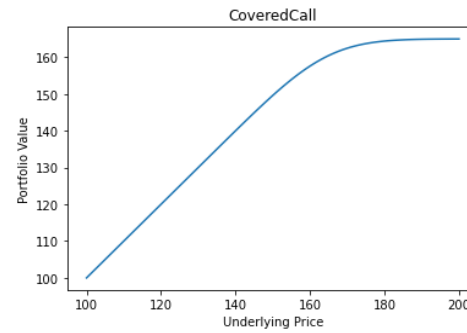
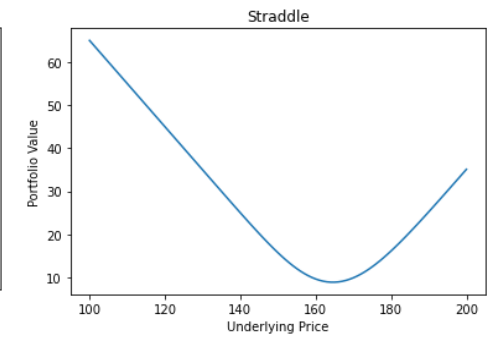
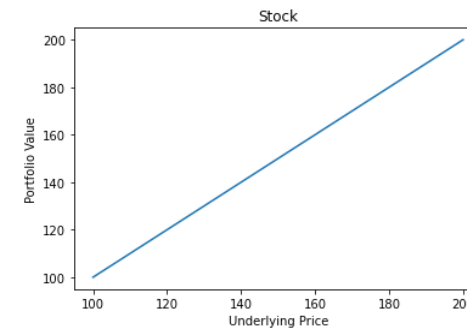
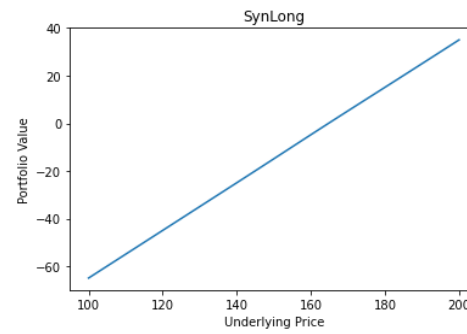
Problem 1



Problem 2



Problem 3



Problem 3

Portfolio	Current Value	Mean	VaR	ES	Mean(%)	VaR(%)	ES(%)
SynLong	0.1	-0.2938	13.2798	16.6586	-293.80%	13279.80%	16658.60%
PutSpread	2.8	0.411	2.6559	2.7294	14.68%	646.20%	664.09%
Call	4.5	-0.01	4.3433	4.4312	-0.22%	96.52%	98.47%
Put	4.4	0.2836	4.2339	4.3188	6.45%	96.23%	98.15%
CallSpread	3.78	-0.296	3.6237	3.7113	-7.83%	95.87%	98.18%
Straddle	8.9	0.2734	2.4464	2.4543	3.07%	27.49%	27.58%
Stock	164.85	-0.1715	13.0875	16.4501	-0.10%	7.94%	9.98%
CoveredCall	160.35	-0.1612	8.7442	12.0189	-0.10%	5.45%	7.50%
ProtectedPut	169.25	0.1122	4.151	4.2226	0.07%	2.45%	2.49%