```
% Create table and plot

R1 = CPPI(0,1);
R2 = CPPI(0,0.5);
R3 = CPPI(0,2);
R4 = CPPI(85,2);
R5 = CPPI(85,4);

% Create table
% Mean
mean1 = mean(R1);
mean2 = mean(R2);
mean3 = mean(R3);
mean4 = mean(R4);
mean5 = mean(R5);
% Standard Deviation
sd1 = std(R1);
sd2 = std(R2);
sd3 = std(R3);
sd4 = std(R4);
sd5 = std(R5);
% 95% VaR
VaR1 = quantile(R1,0.05);
VaR2 = quantile(R2,0.05);
VaR3 = quantile(R3,0.05);
VaR4 = quantile(R4,0.05);
VaR5 = quantile(R5,0.05);
% CVaR
CVaR1 = mean(R1(R1<VaR1));
CVaR2 = mean(R2(R2<VaR2));
CVaR3 = mean(R3(R3<VaR3));
CVaR4 = mean(R4(R4<VaR4));
CVaR5 = mean(R5(R5<VaR5));
% Combine value into one column
mean_col = [mean1,mean2,mean3,mean4,mean5];
sd_col = [sd1,sd2,sd3,sd4,sd5];
VaR_col = [VaR1,VaR2,VaR3,VaR4,VaR5];
CVaR_col = [CVaR1,CVaR2,CVaR3,CVaR4,CVaR5];
% Create the first column
FM = ["(0,1)","(0,0.5)","(0,2)","(85,2)","(85,4)"];
CPPI_table = table(FM',mean_col',sd_col',VaR_col',CVaR_col');
CPPI_table.Properties.VariableNames = {'(F,M)','Mean','SD','VaR','CVaR'};
disp(CPPI_table);

% Create plot
% Set up values
T = 2; % Investment horizon
R0 = 1/250; % Rebalancing interval

subplot(1,5,1);
```

```
histogram(R1,-T:R0:T,'Normalization','pdf');
ylim([0,6]);
subplot(1,5,2);
histogram(R2,-T:R0:T,'Normalization','pdf');
ylim([0,6]);
subplot(1,5,3);
histogram(R3,-T:R0:T,'Normalization','pdf');
ylim([0,6]);
subplot(1,5,4);
histogram(R4,-T:R0:T,'Normalization','pdf');
ylim([0,6]);
subplot(1,5,5);
histogram(R5,-T:R0:T,'Normalization','pdf');
ylim([0,6]);
```