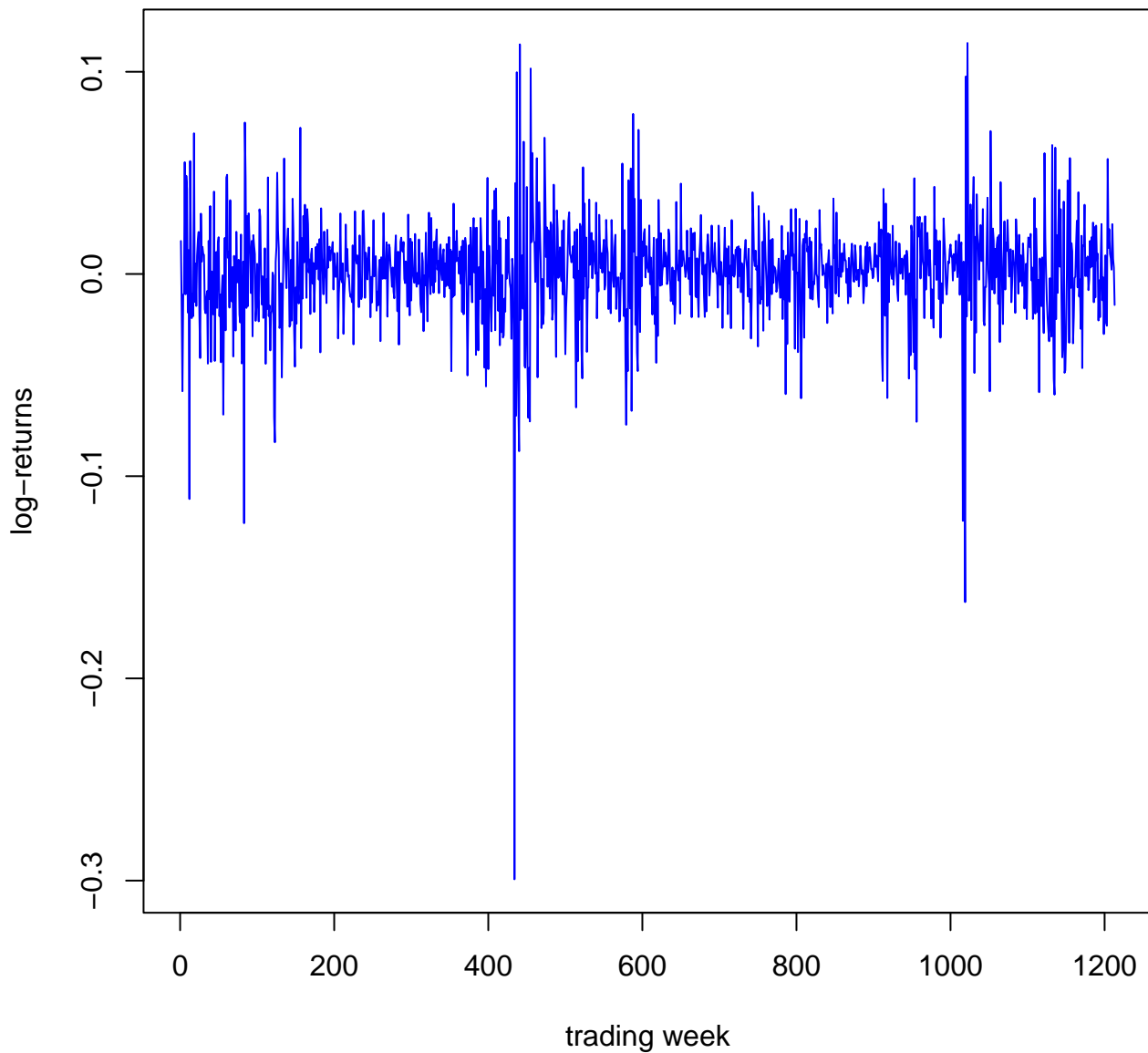
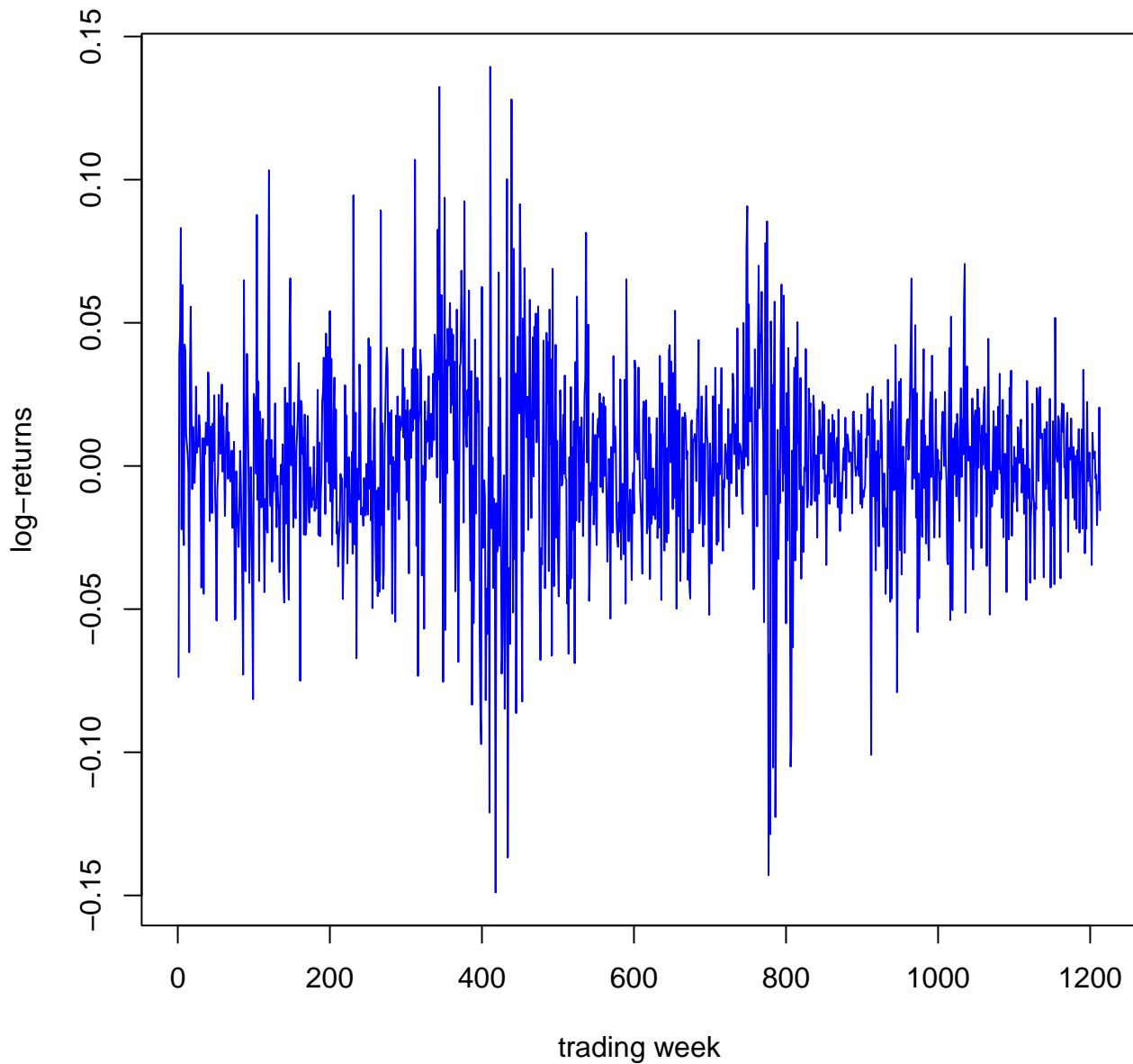


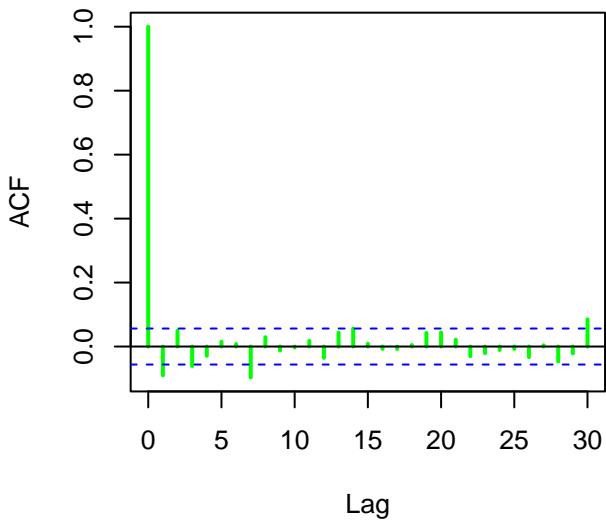
# S&P500



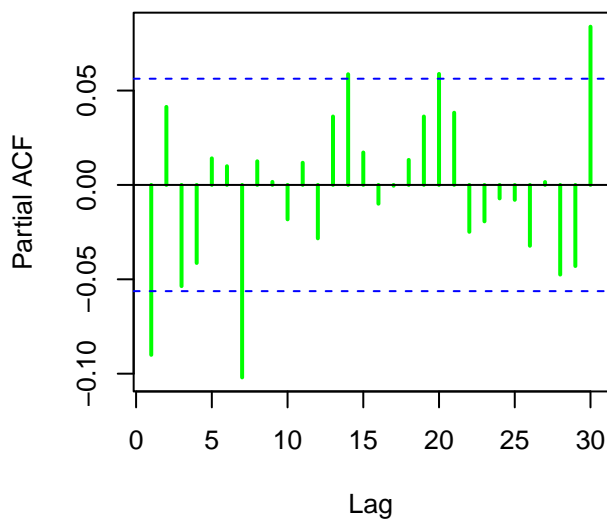
# SSE Composite Index



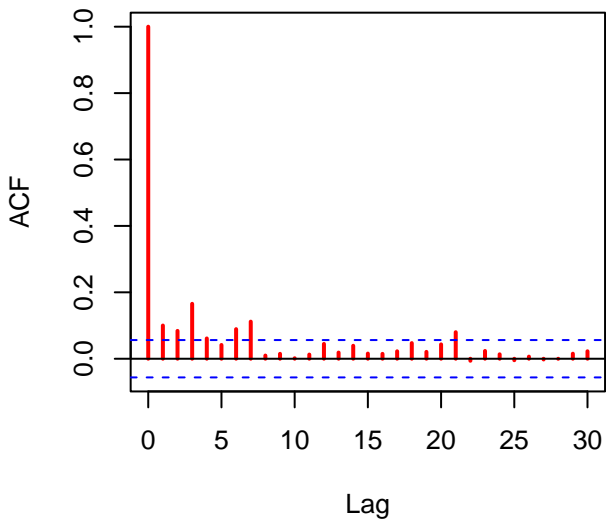
**Series ret1**



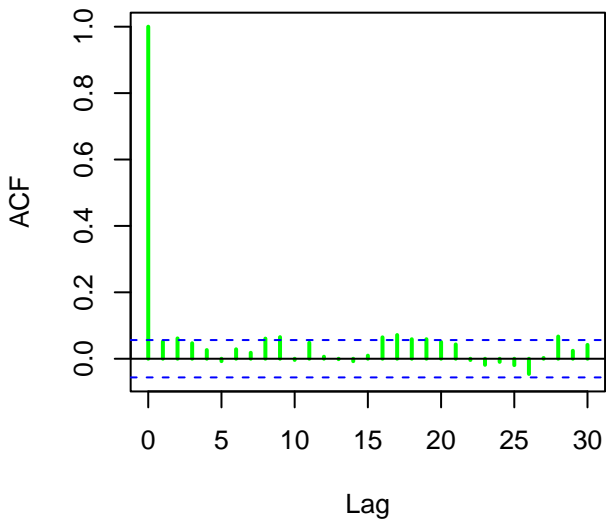
**Series ret1**



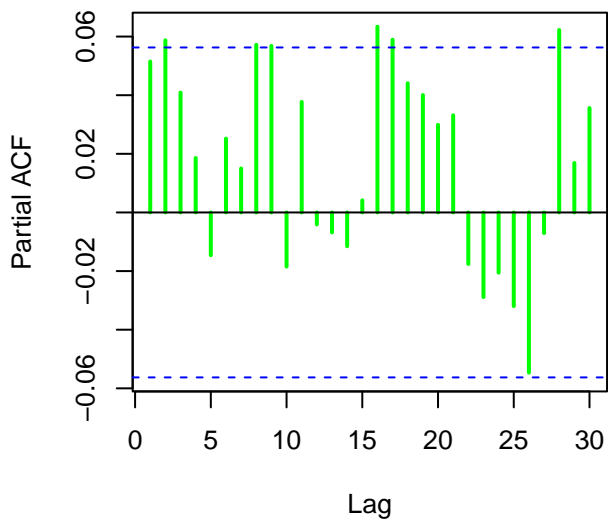
**Series ret1^2**



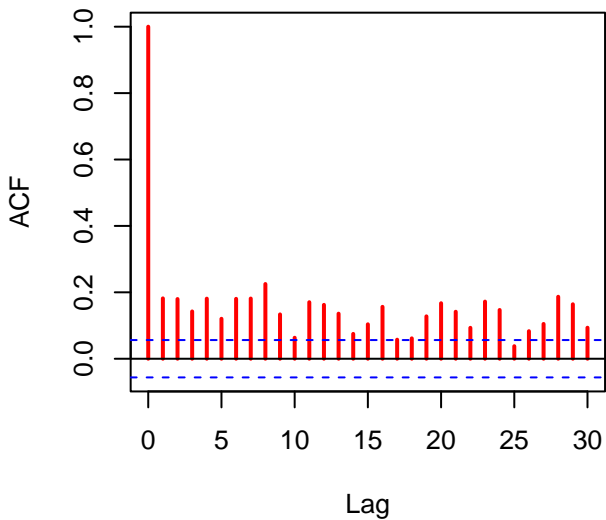
**Series ret2**



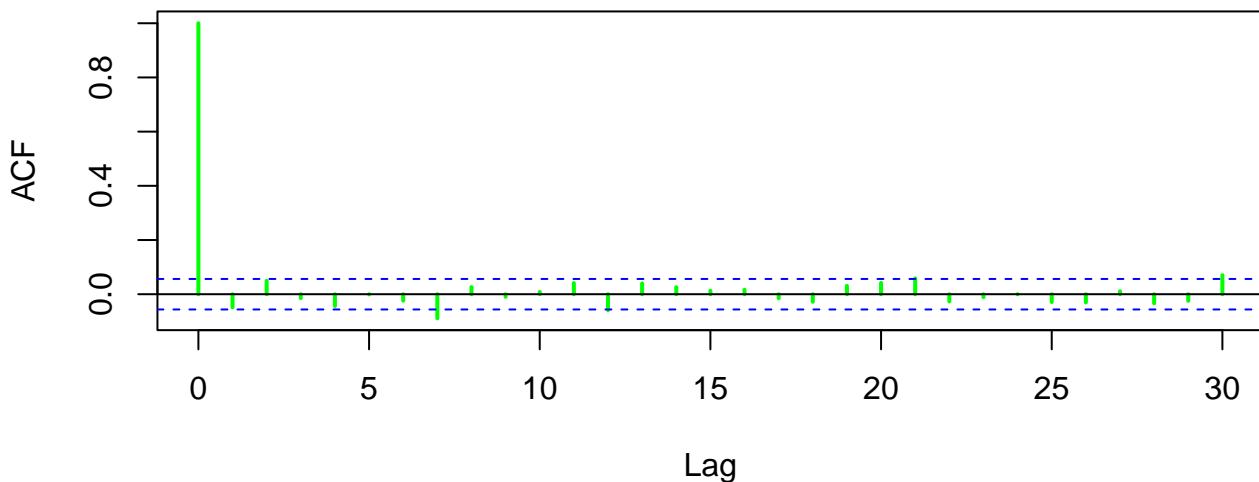
**Series ret2**



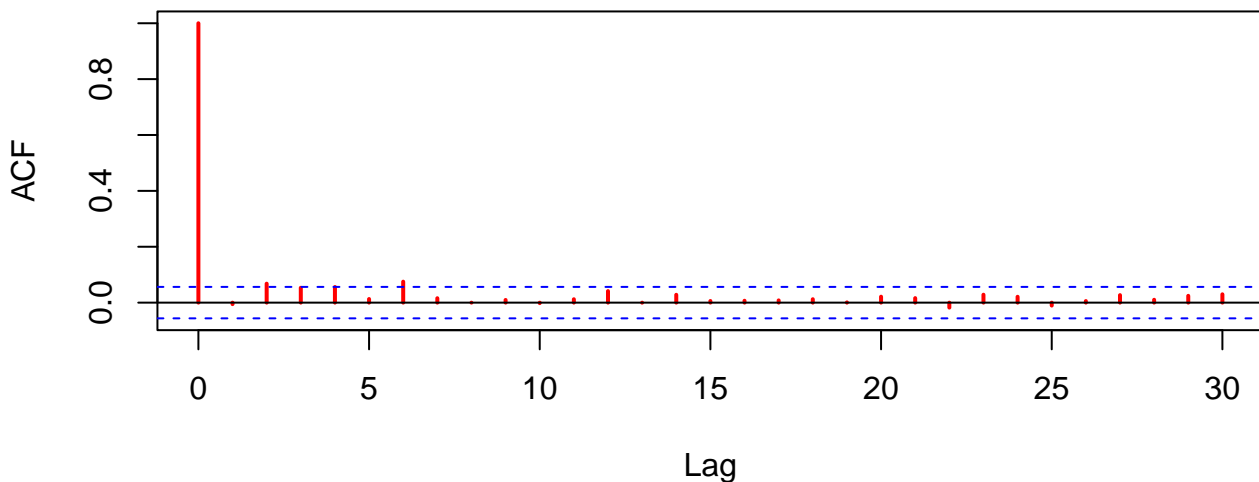
**Series ret2^2**



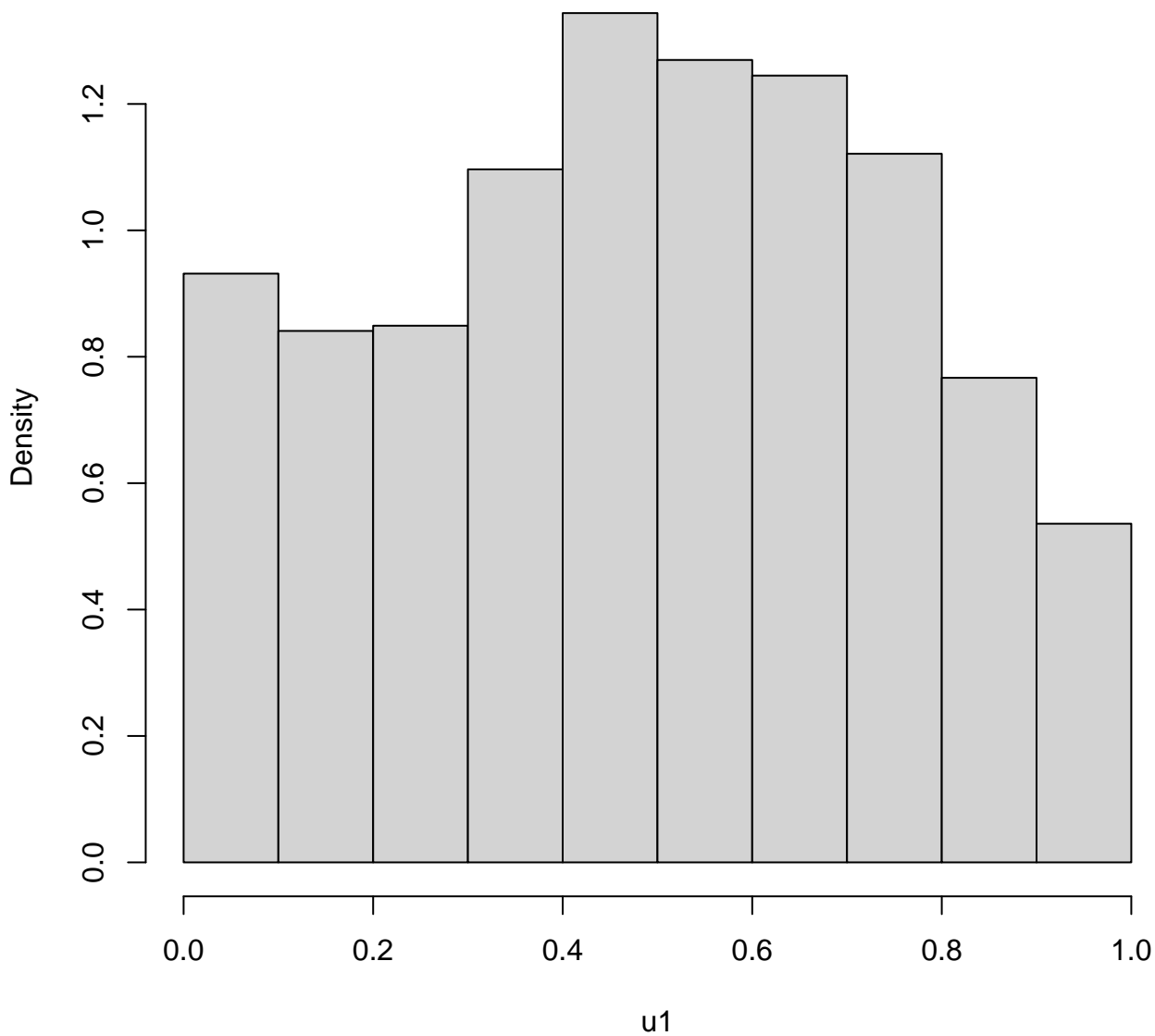
**Series res1\_norm\_1**



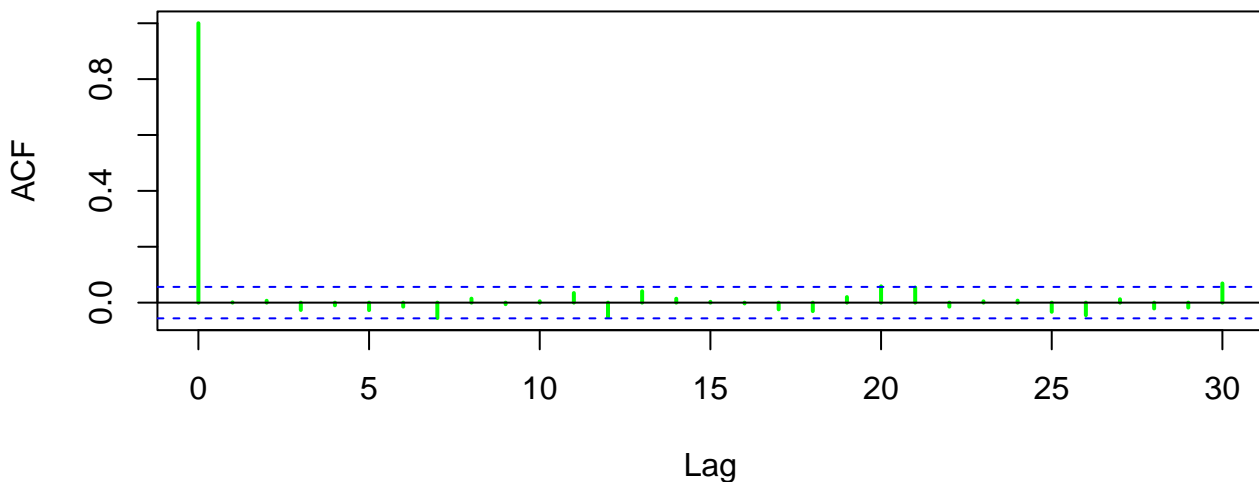
**Series res1\_norm\_1^2**



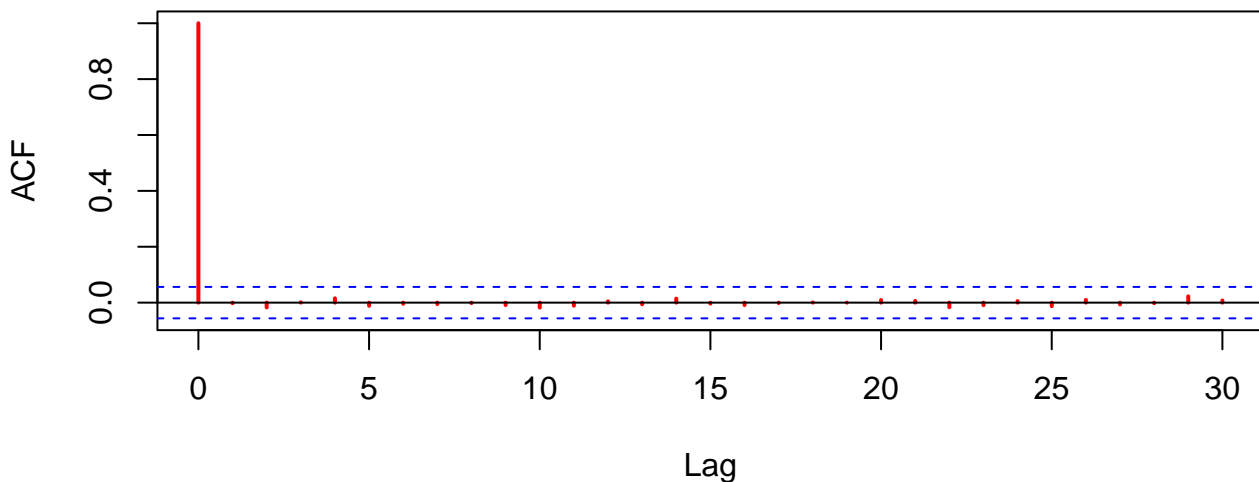
**Histogram of u1 (normality assumed)**



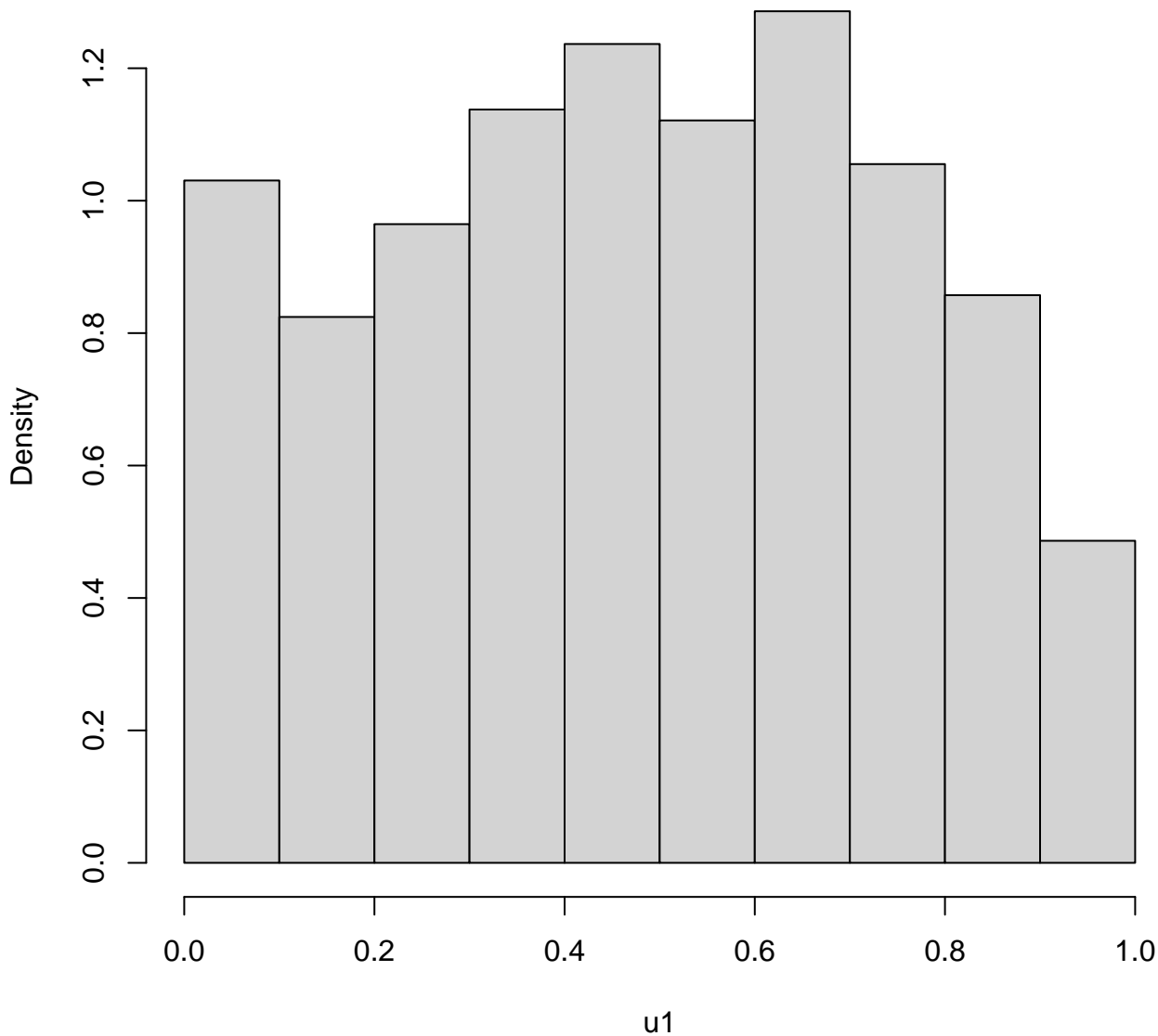
**Series res1\_norm\_2**



**Series res1\_norm\_2^2**

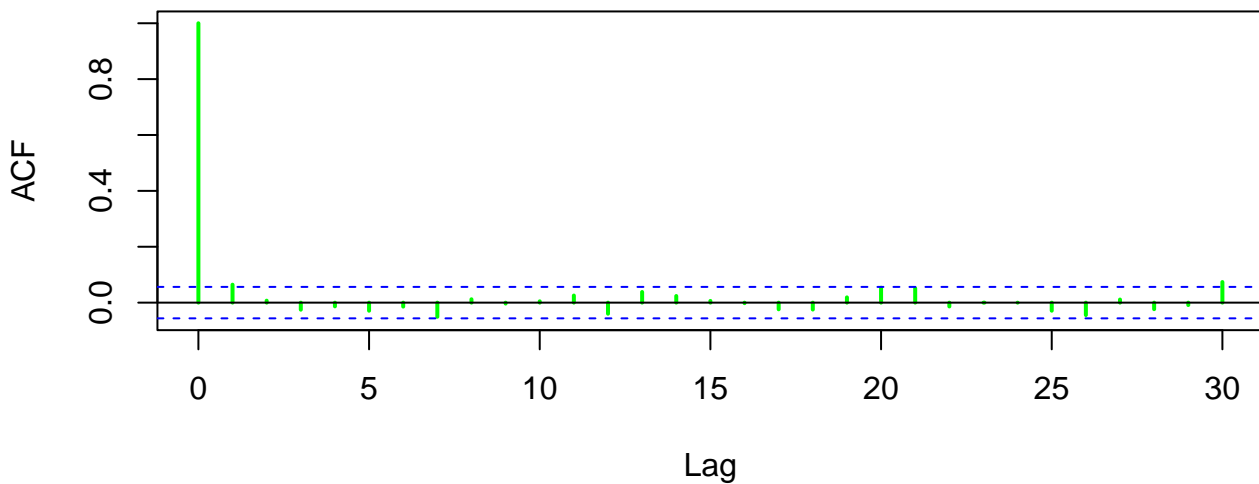


**Histogram of u1 (normality assumed)**

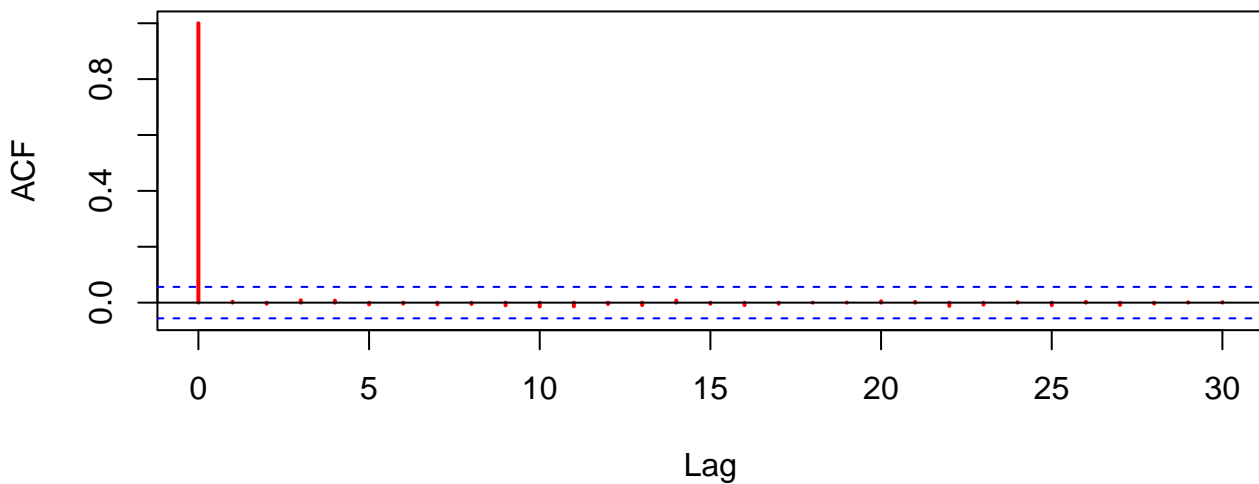




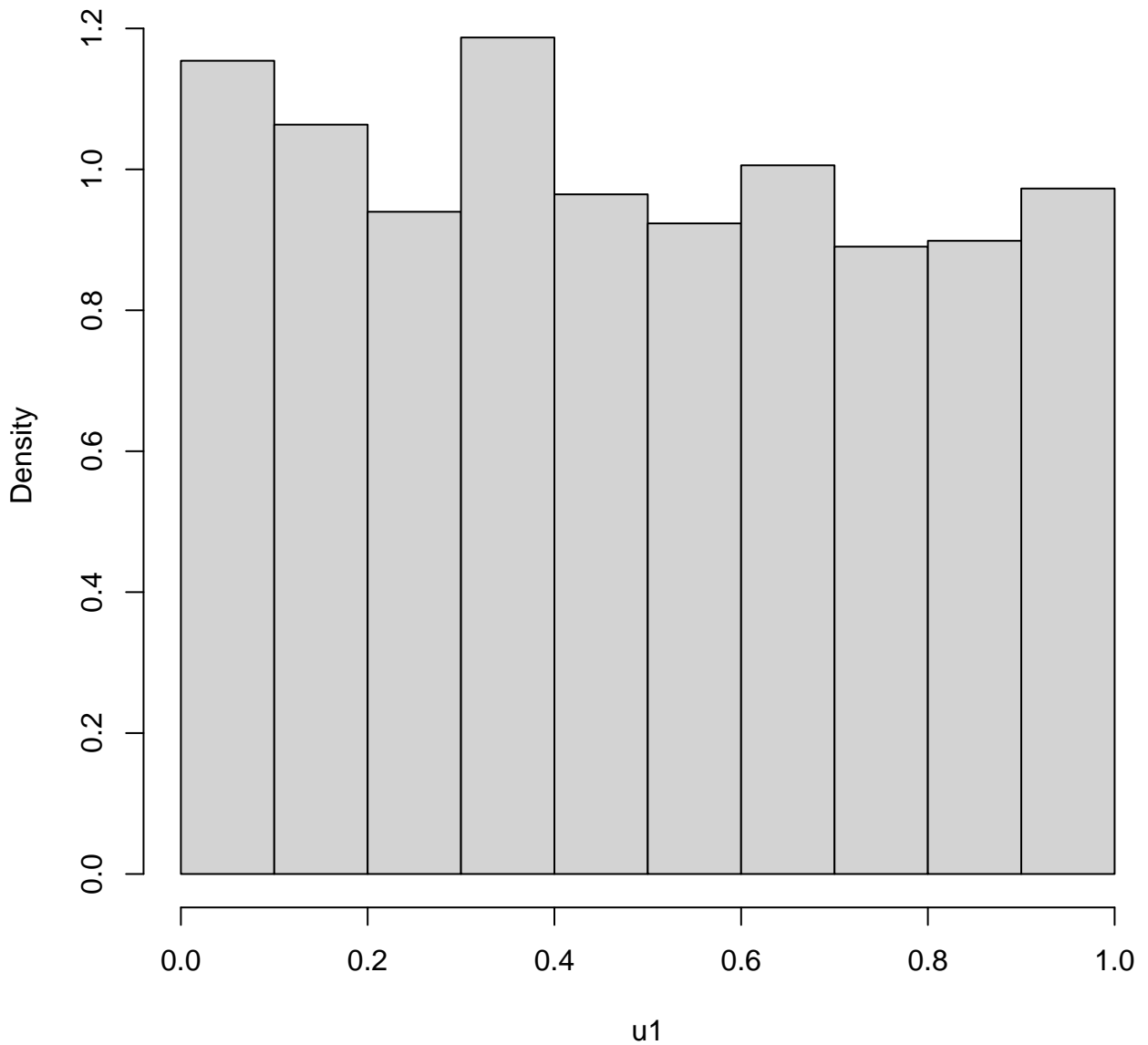
**Series res1**



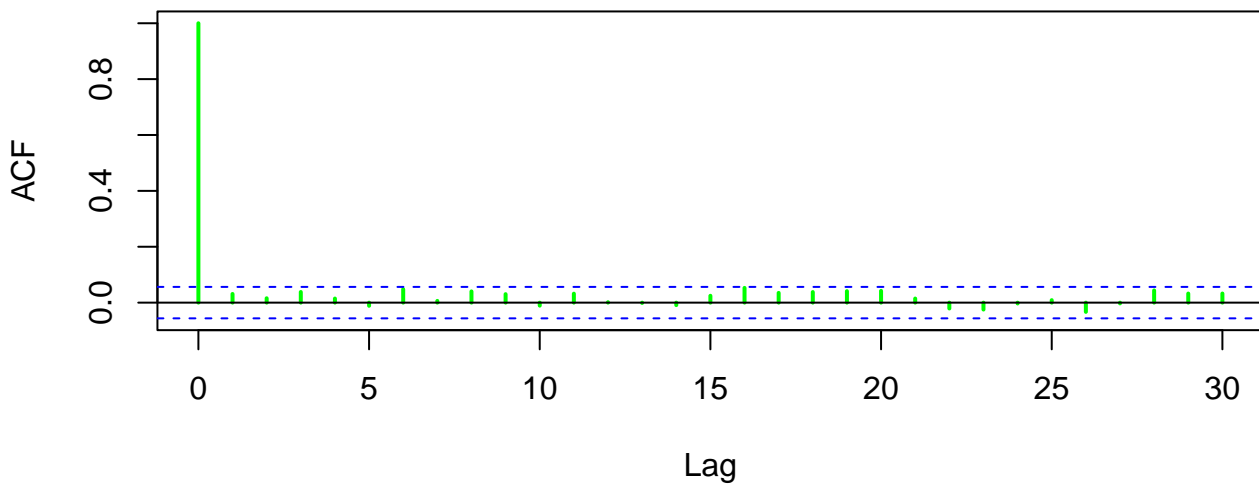
**Series res1^2**



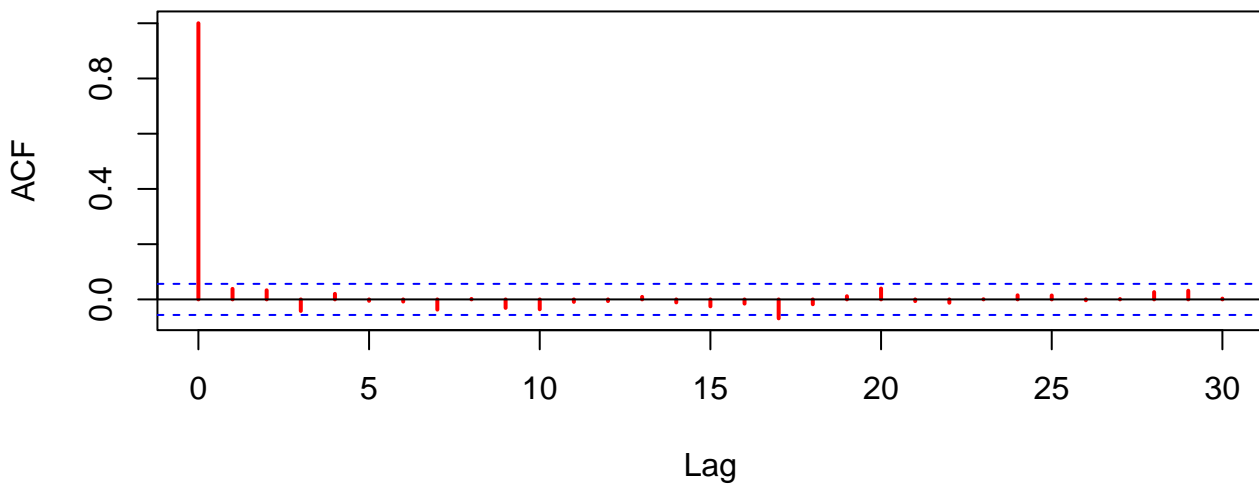
**Histogram of u1**



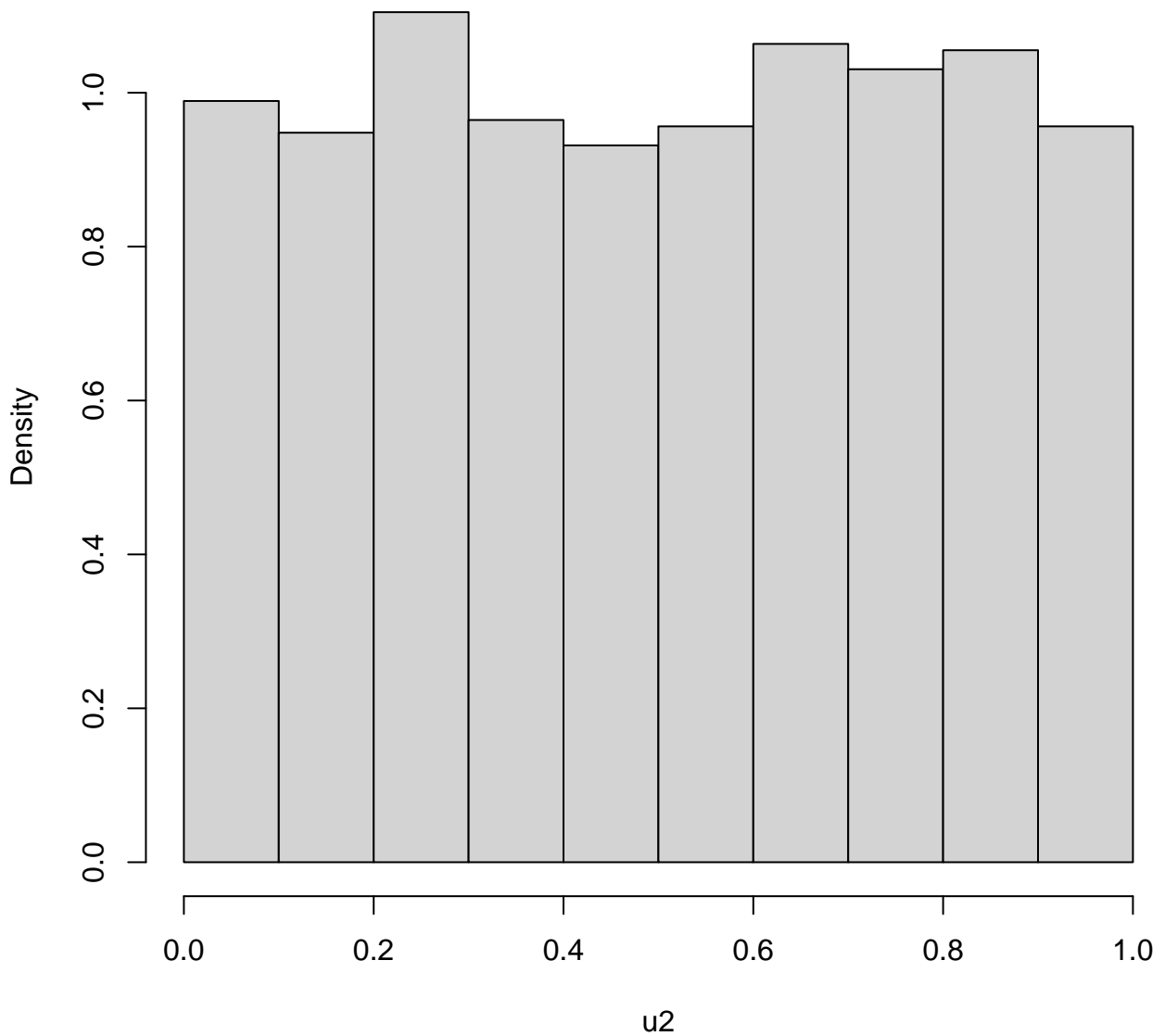
**Series res2**



**Series res2^2**



**Histogram of u2**



# Distribution of simulated weekly portfolio loss

