BAF504: Assignment 2

20249433 MFE 최재필

* **Constraints:**
  + Short-sale is not allowed

1. **Selected stocks**

I chose

1. **Mean, variance and variance-covariance matrix of excess returns**
2. **(Long-only) opportunity set**
3. **Tangent portfolio and CAL**
4. **Minimum 30% holding constraint**
5. **30% holding VaR & ES**
6. **Mixing risk-free assets**