

??  
~~??~~  
~~??~~  
~~??~~  
~~??~~  
~~218239236~~  
~~201308344~~  
~~2914236303~~  
~~314308377~~  
~~313334330~~  
~~346315257~~

~~$^{jk1}$~~   
~~323431~~  
~~313140~~  
~~363430~~  
~~393438~~  
~~383832~~  
~~363832~~

~~$^{jk2}$~~   
~~484337~~  
~~424349~~  
~~393838~~  
~~364942~~  
~~425045~~

~~$^j$~~   
~~14870018515026789062790263670~~

~~$^j$~~   
~~1627523587119042370119486~~

??  
 $W_1 =$   
 $0/6, W_2 =$   
 $0/3, W_3 =$   
 $0/1$

??  
 $X_{jk1} = 100000000011000X_{jk2} = 011000000100000$

(1)

??  
~~??~~  
~~??~~  
 ~~$^k$~~   
~~144138177~~  
 ~~$^k$~~   
~~324345~~  
~~383042~~  
~~389043~~  
~~464038~~  
~~464433~~  
~~504433~~

~~$^j$~~   
~~11651139106311901006~~

~~$^{jk}$~~   
~~180171116~~  
~~118176112~~  
~~149127150~~  
~~145168196~~  
~~165166134~~

~~$^{jk}$~~   
~~505059~~  
~~444040~~  
~~444043~~  
~~646343~~  
~~646260~~  
~~414043~~

~~$^{jk}$~~   
~~282825~~  
~~292532~~  
~~333933~~  
~~293126~~  
~~332833~~

??  
 $W_1 =$   
 $0/5, W_2 =$   
 $0/3, W_3 =$   
 $0/2$   
??

$X_{jk} = 8076590000006462118000f_j = 10010S_j = 10010$

(2)

??  
~~??~~  
~~??~~  
~~??~~  
~~??~~  
~~??~~

$K = 0/3315\delta = 18055\lambda = 33479$

(3)

$VaR = 148700$

(4)

??  
 ~~$^0$~~   
 $0/02r_1^+ =$   
 $0/04r_2^+ =$   
 $0/5C^{\mp} =$   
 $3000a^+ =$   
~~2000~~  
 $\lambda =$   
 $0/1, \theta =$   
 $5/57$   
 ~~$^0$~~