Question 6: Portfolio Optimisation

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stocks	mv	minvol	sharpe	date	Look_Back_Period
ADXY Index	0.01	0.4000000	0.0769231	2002-03-29	36
BCOMTR Index	0.01	0.0246831	0.0769231	2002-03-29	36
DXY Index	0.01	0.2294918	0.0769231	2002-03-29	36
LEATTREU Index	0.01	0.0100000	0.0769231	2002-03-29	36
LGAGTRUH Index	0.01	0.1447553	0.0769231	2002-03-29	36
LGCPTRUH Index	0.01	0.0100000	0.0769231	2002-03-29	36
LP05TREH Index	0.01	0.0100000	0.0769231	2002-03-29	36
LUACTRUU Index	0.01	0.0100000	0.0769231	2002-03-29	36
LUAGTRUU Index	0.01	0.1210699	0.0769231	2002-03-29	36
MSCI_ACWI	0.40	0.0100000	0.0769231	2002-03-29	36

There you go. An optimised portfolio according to three different methods of optimisation. I output the first ten rows in the data frame here.

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