Boxplots of CVaR Optimisation (10 Samples per Return Specification) 0.60 Mean CVaR 80% Confidence Interval 95% Confidence Interval 0.55 0.50 C/a C/a 24.0 0.40 0.35 0.30 1.050 1.075 1.100 1.125 1.150 1.175 1.200 1.225 Return