Annual CVaR Optimal Allocation (bootstrap) 1.0 -0.9 -Asset bond_eur 0.8 bond_europe bond_us 0.7 bric btc chf 0.6 eur Values 6.0 eurostoxx gbp gold 0.4 grain јру metal 0.3 nasdaq sp500 0.2 vix wti 0.1 -0.0 -1.3 1.4 1.5 1.6

Return