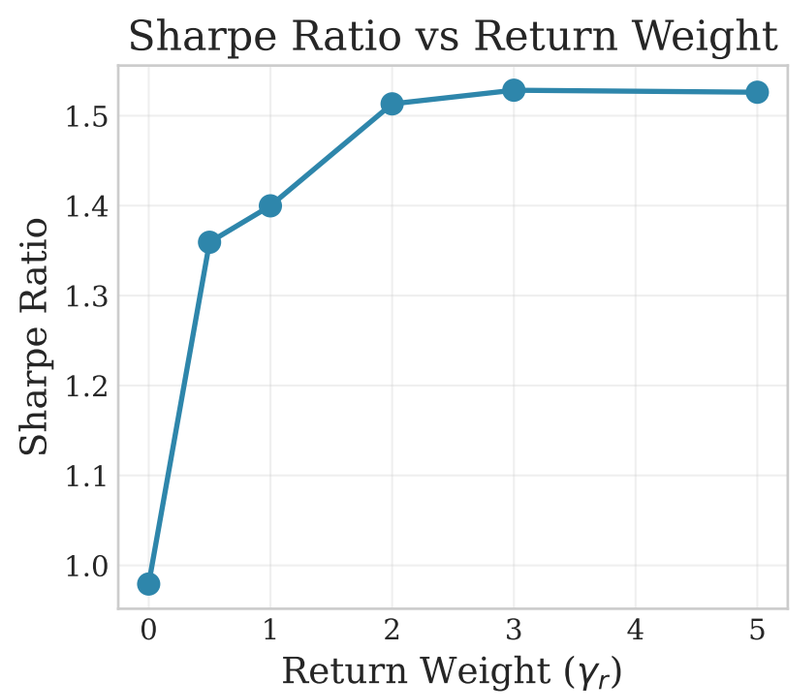
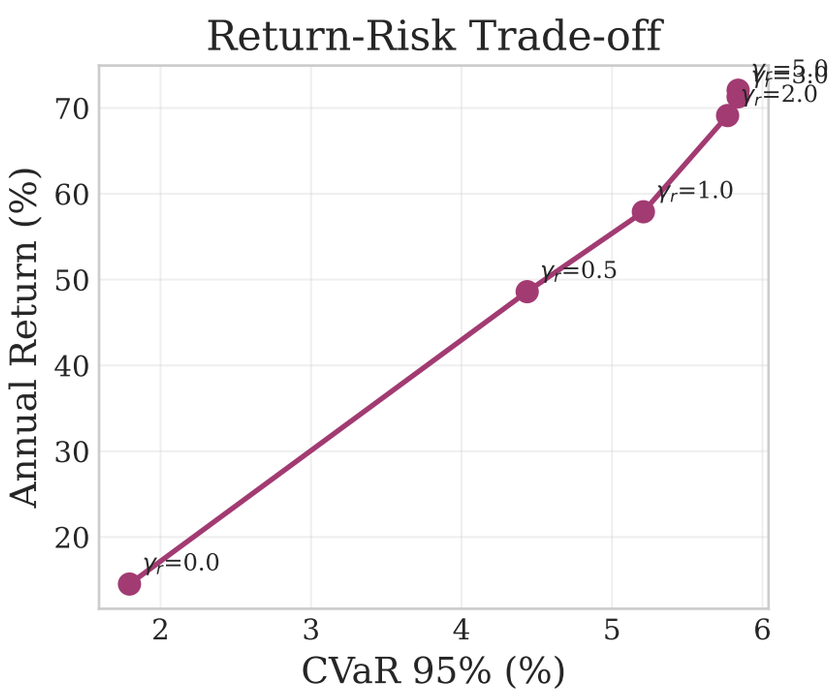
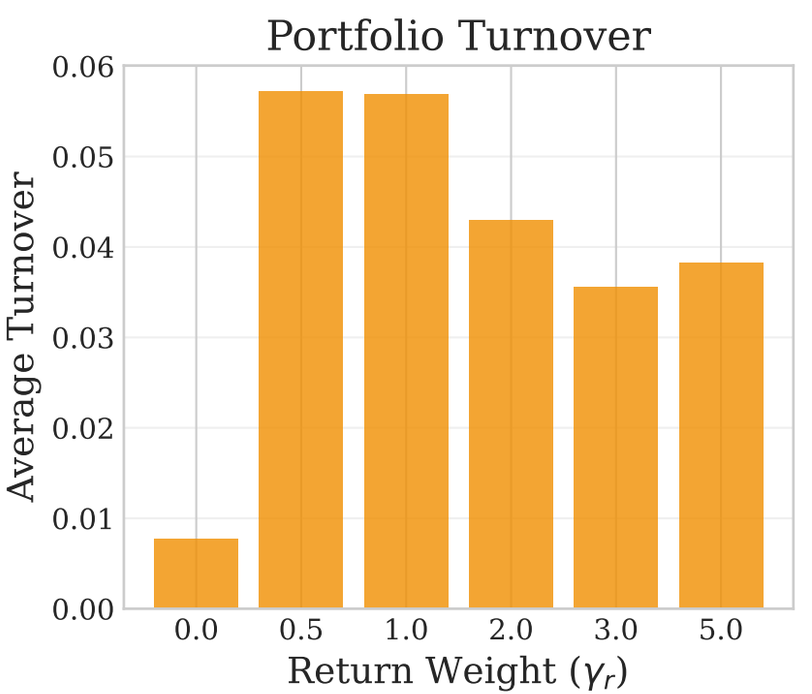

Sharpe Ratio vs Return Weight
Sharpe Ratio
1.0
1.1
1.2
1.3
1.4
1.5
0
1
2
3
4
5
Return Weight (γ_r)


Return-Risk Trade-off
Annual Return (%)
20
30
40
50
60
70
2
3
4
5
6
CVaR 95% (%)
γ_r=0.0
γ_r=0.5
γ_r=1.0
γ_r=2.0
γ_r=3.0
γ_r=5.0


Portfolio Turnover
Average Turnover
0.00
0.01
0.02
0.03
0.04
0.05
0.06
0.0
0.5
1.0
2.0
3.0
5.0
Return Weight (γ_r)