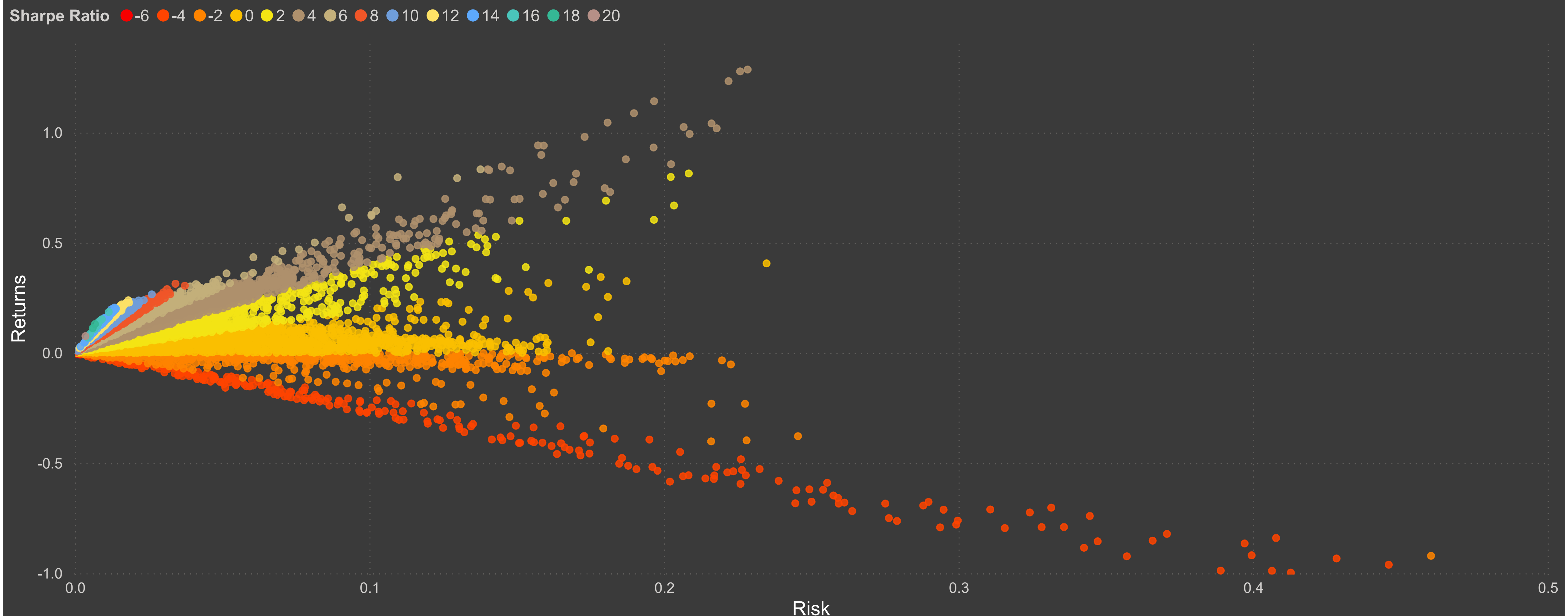
99.93K

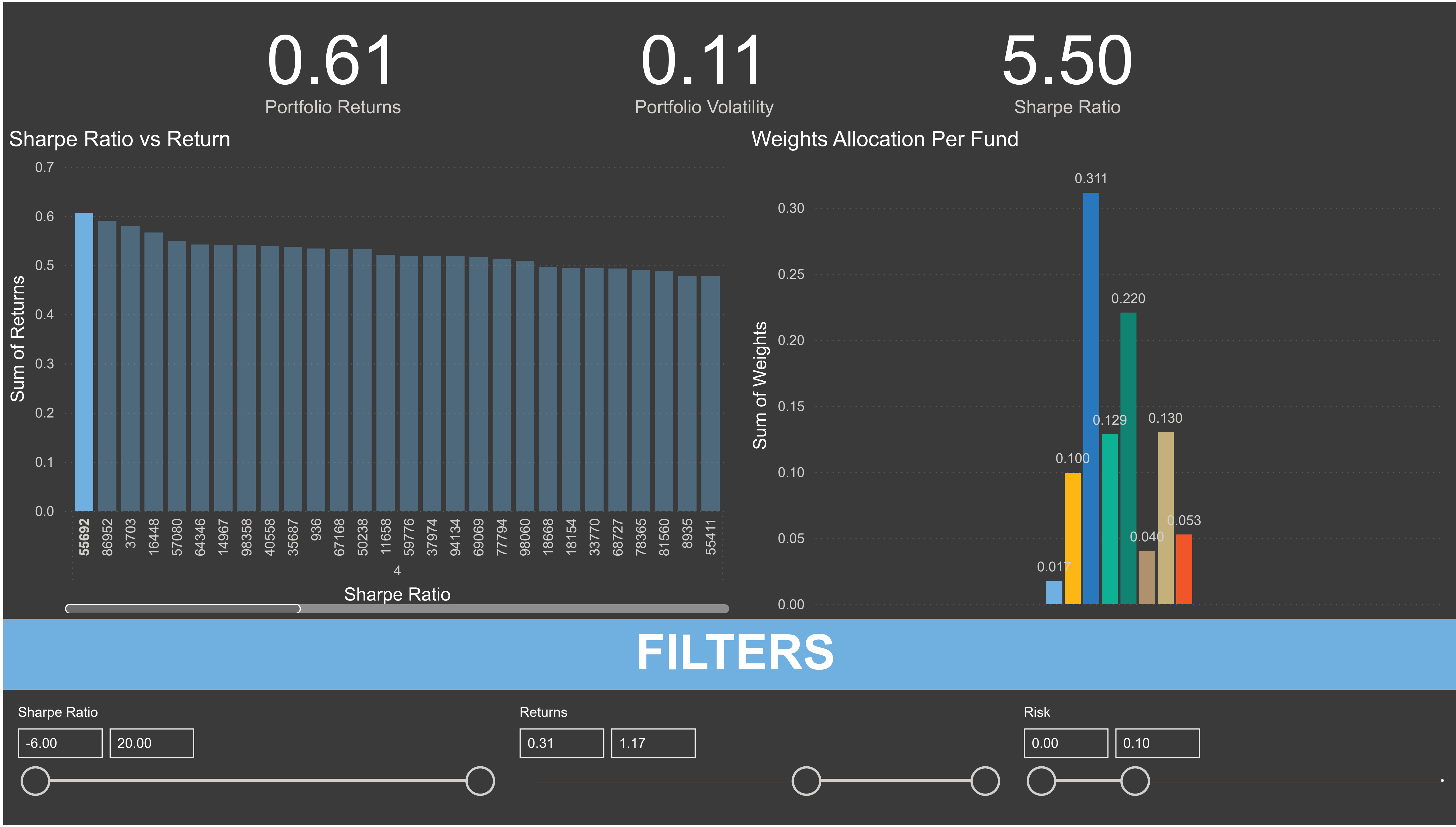
Number of portfolio

21.06

Maximum Sharpe Ratio

Mean Variance Efficient Frontier




0.61
Portfolio Returns
0.11
Portfolio Volatility
5.50
Sharpe Ratio
Sharpe Ratio vs Return
Sum of Returns
0.7
0.6
0.5
0.4
0.3
0.2
0.1
0.0
55692
86952
3703
16448
57080
64346
14967
98358
40558
35687
936
67168
50238
11658
59776
37974
94134
69069
77794
98060
18668
18154
33770
68727
78365
81560
8935
55411
4
Sharpe Ratio
Weights Allocation Per Fund
Sum of Weights
0.30
0.25
0.20
0.15
0.10
0.05
0.00
0.311
0.220
0.129
0.130
0.100
0.053
0.040
0.017
FILTERS
Sharpe Ratio
-6.00
20.00
Returns
0.31
1.17
Risk
0.00
0.10