maximisr Sharpe ratio(1−day)
E(SR1) (SR1 : daily Sharpe ratio)
σ(SR1)
min(SR1)
max(SR1)
Portfolio
Benchmark
Lookback period
Reblancing period
Rebalancing period
year
6 mos.
3 mos.
2 mos.
mo.
week
day
max. SR(1−day)
E(SR1)
σ(SR1)
min(SR1)
max(SR1)
Stock : 069500
Bond : 114100
Gold : 132030
REITs : none
C.B. : 239660
40%
30%
20%
10%
5%
0%
−5%