maximisr Sharpe ratio(1−day)

$E(r_{annual})$

Portfolio — max. SR(1−day) $E(r_{annual})$

Benchmark

Stock : 069660
Bond : 114100
Gold : 132030
REITs : none
C.B. : 239660

$\sigma(r_{annual})$

Portfolio — max. SR(1−day) $\sigma(r_{annual})$

Benchmark

Stock : 069660
Bond : 114100
Gold : 132030
REITs : none
C.B. : 239660

$min(r_{annual})$

Portfolio — max. SR(1−day) $min(r_{annual})$

Benchmark

Stock : 069660
Bond : 114100
Gold : 132030
REITs : none
C.B. : 239660

$max(r_{annual})$

Portfolio — max. SR(1−day) $max(r_{annual})$

Benchmark

Stock : 069660
Bond : 114100
Gold : 132030
REITs : none
C.B. : 239660