Risk-free rate (in %)

3.00

0.00 5.00

User Inputs

Max Leverage Ratio

5

1 10

Number of Simulations

1000

100 5000

Simulation Horizon (days)

252

30 1260

Deploy

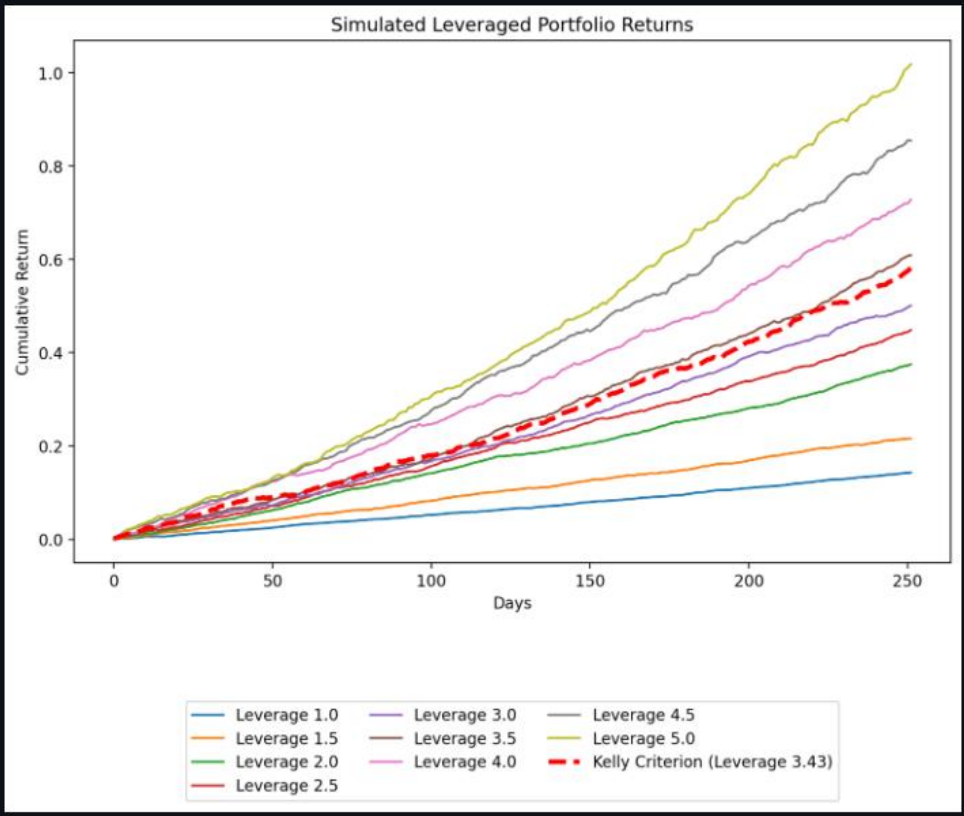
Optimal Leverage Ratio for S&P 500 ETF Returns

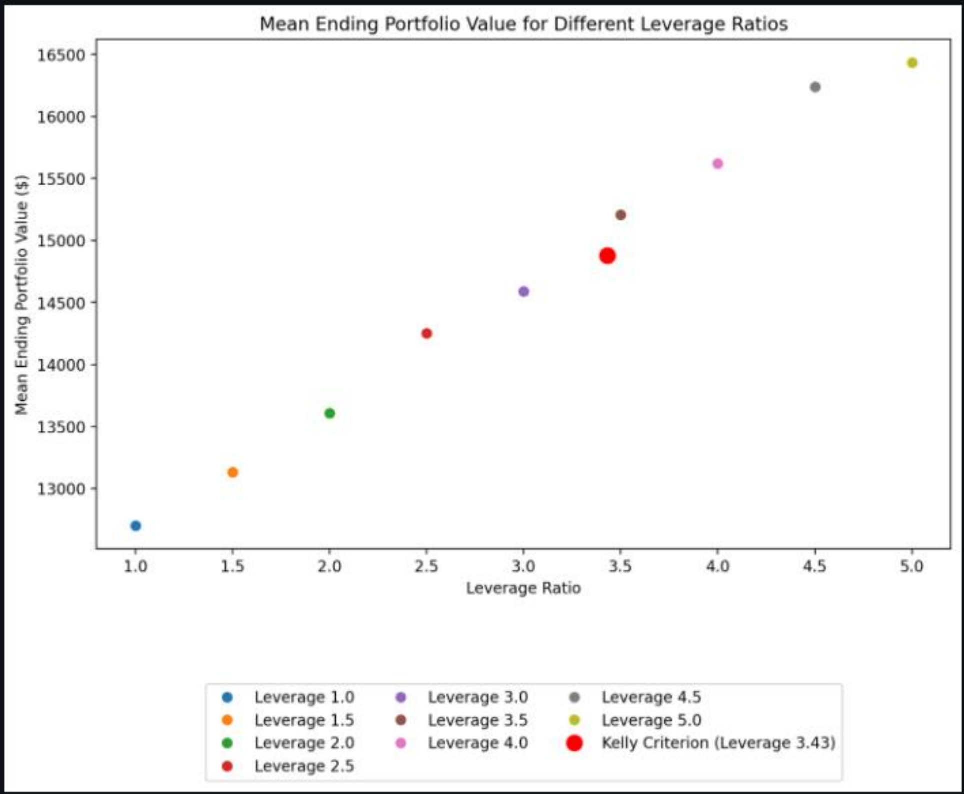
Annualized Expected Return (mu): 13.65%

Annualized Variance (sigma^2): 0.0311

Kelly Criterion Optimal Leverage Ratio: 3.43

Simulation Results





Deploy

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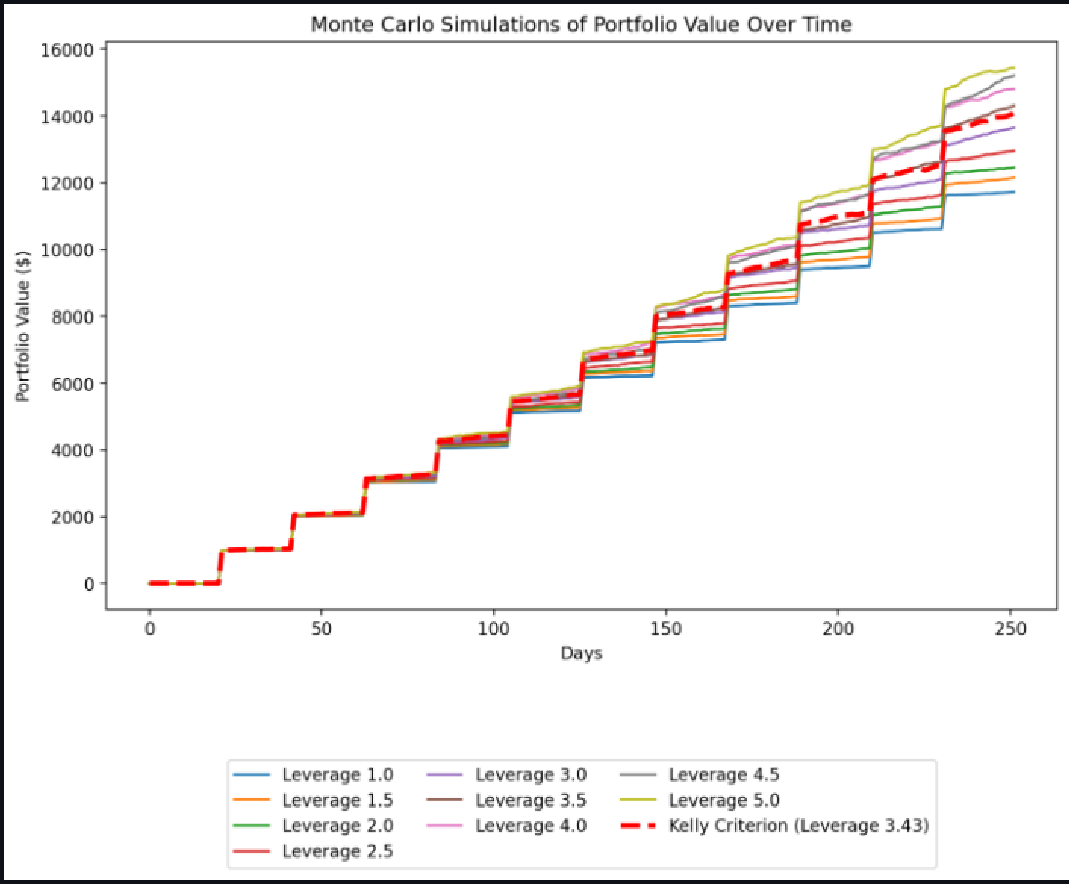

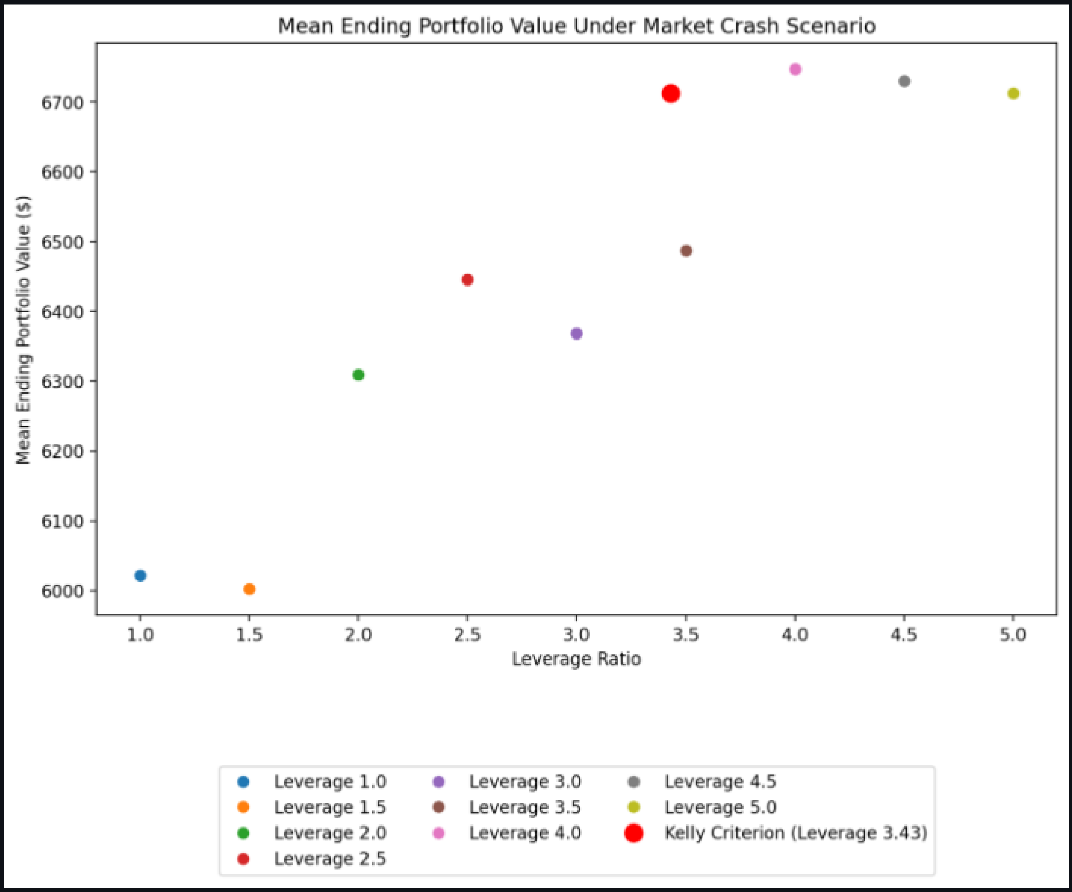

Deploy

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0.00 5.00

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252

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