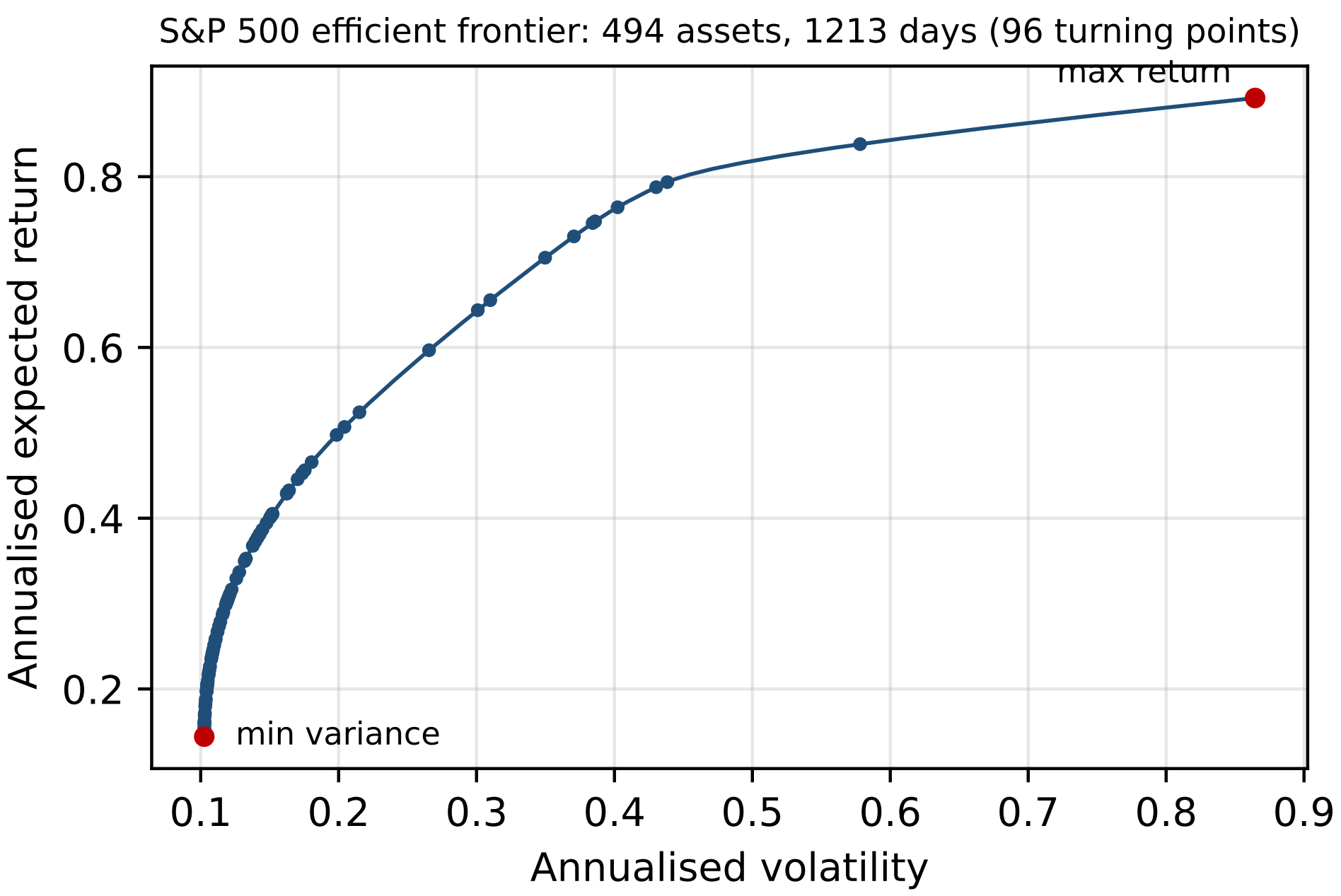

S&P 500 efficient frontier: 494 assets, 1213 days (96 turning points)
max return
min variance
Annualised expected return
0.2
0.4
0.6
0.8
Annualised volatility
0.1
0.2
0.3
0.4
0.5
0.6
0.7
0.8
0.9