

Experiment Result

Minimum Expected Return (K)	Rate of Return			Rebalancing Cycle	Minimum Expected Return (K)					Rate of Return				
	Increase period	Decrease period	Recovery period		10%	15%	20%	25%	30%	Increase period	Recovery period	Flat period	All period (Average)	All period (Accumulate)
10%	62,64%	78,57%	-1	4 weeks	10%	15%	20%	25%	30%	29,50%	-6,84%	36,87%	14,53%	58,13%
15%	72,18%	106,76%	5		1,54	1,42	1,39	1,10	0,89	40,82%	2,34%	39,56%	22,15%	88,61%
20%	74,66%	126,20%	27	8 weeks	1,03	1,09	0,99	0,84	0,67	46,78%	13,27%	47,65%	29,91%	119,66%
25%	50,51%	129,33%	55		1,03	1,09	0,99	0,84	0,67	48,14%	25,90%	43,02%	33,51%	134,05%
30%	65,24%	134,62%	74	12 weeks	0,08	1,31	1,73	1,81	1,58	48,48%	26,31%	31,29%	32,05%	128,22%
Δ Indian SENSEX	104,50%	-49,61%	59,10%		53,07%	49,00%	41,01%	31,00%	24,00%	19,00%	49,61%	59,18%	59,94%	43,50%

4weeks

Sharpe Ratio
8weeks

12weeks