## Sortino Ratio Returns - 30 Day Rolling Window

## S&P 500 Proxy S&P 500 Proxy with 0.01% charge High frequency IMFs Mid-frequency IMFs Low frequency IMFs 2.0 1.0 0.0 31-12-2018 31-12-2019 30-01-2018 31-15-5050 31-15-5051 Days

## Sortino Ratio Returns - 30 Day Rolling Window

