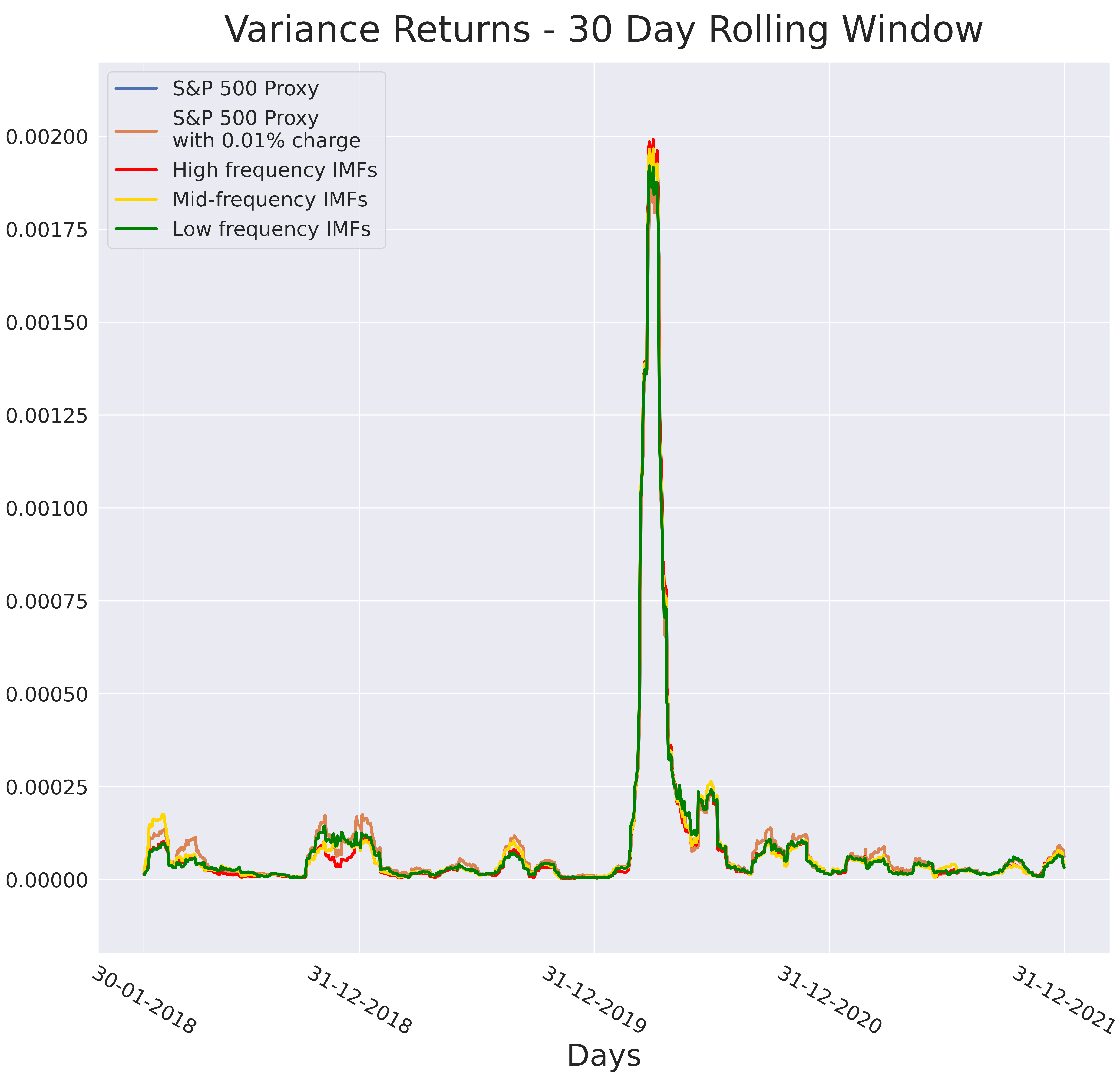
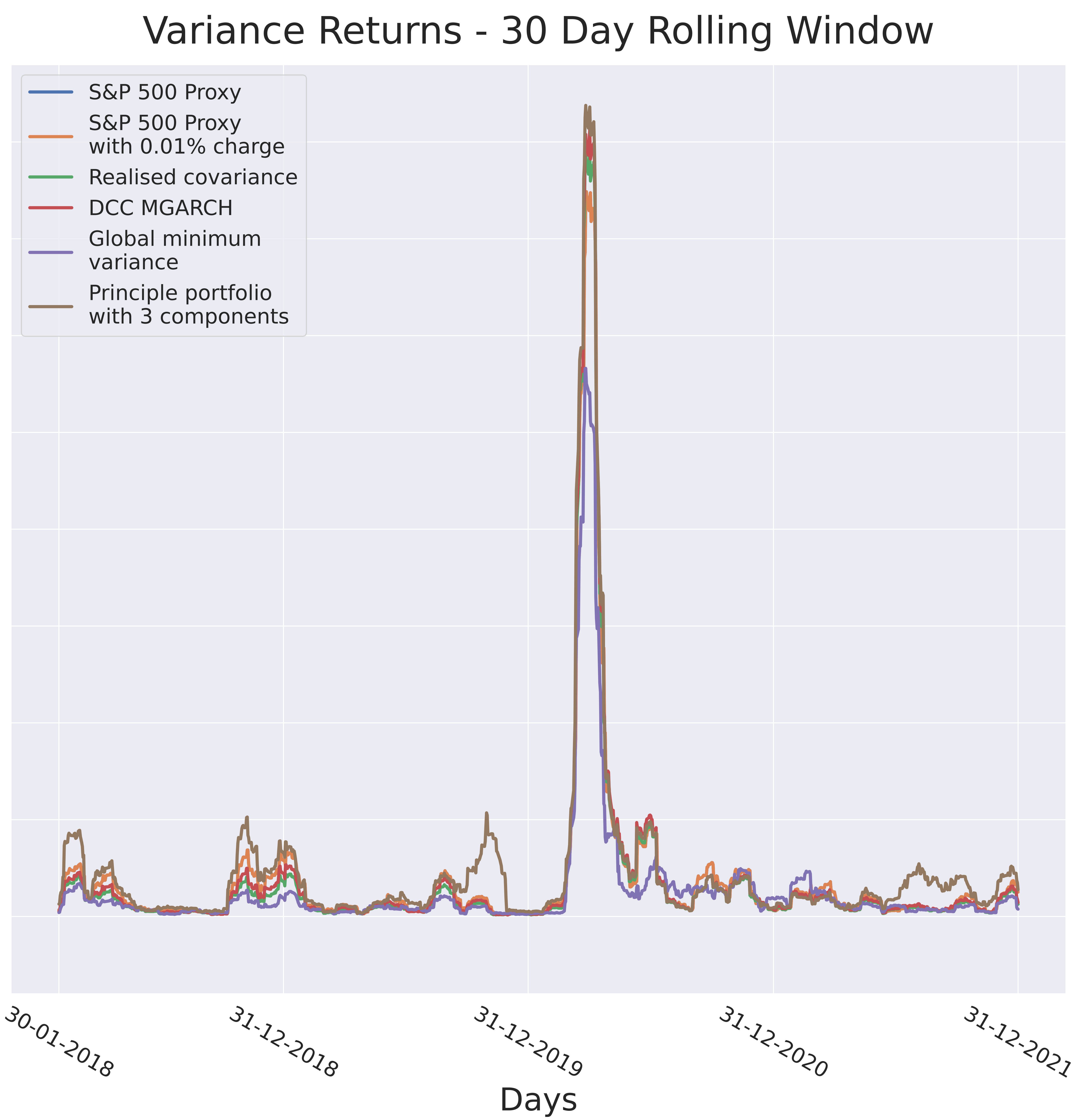

Variance Returns - 30 Day Rolling Window
S&P 500 Proxy
S&P 500 Proxy with 0.01% charge
High frequency IMFs
Mid-frequency IMFs
Low frequency IMFs
0.00200
0.00175
0.00150
0.00125
0.00100
0.00075
0.00050
0.00025
0.00000
30-01-2018
31-12-2018
31-12-2019
31-12-2020
31-12-2021
Days


Variance Returns - 30 Day Rolling Window
S&P 500 Proxy
S&P 500 Proxy with 0.01% charge
Realised covariance
DCC MGARCH
Global minimum variance
Principle portfolio with 3 components
30-01-2018
31-12-2018
31-12-2019
31-12-2020
31-12-2021
Days