Question 3: Portfolio Construction

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Abstract

Insert abstract if necessary.

```
## [1] "All elements meet the criteria"
```

Result Lookback Table (2-Years)

stocks	weight	date	Look_Back_Period
ADXY Index	0.01	15005	24
BCOMTR Index	0.01	15005	24
DXY Index	0.01	15005	24
LEATTREU Index	0.01	15005	24
LGAGTRUH Index	0.01	15005	24
LGCPTRUH Index	0.01	15005	24
LP05TREH Index	0.01	15005	24
LUACTRUU Index	0.16	15005	24
LUAGTRUU Index	0.01	15005	24
MSCI_ACWI	0.25	15005	24
MSCI_Jap	0.25	15005	24
MSCI_RE	0.01	15005	24
MSCI_USA	0.25	15005	24

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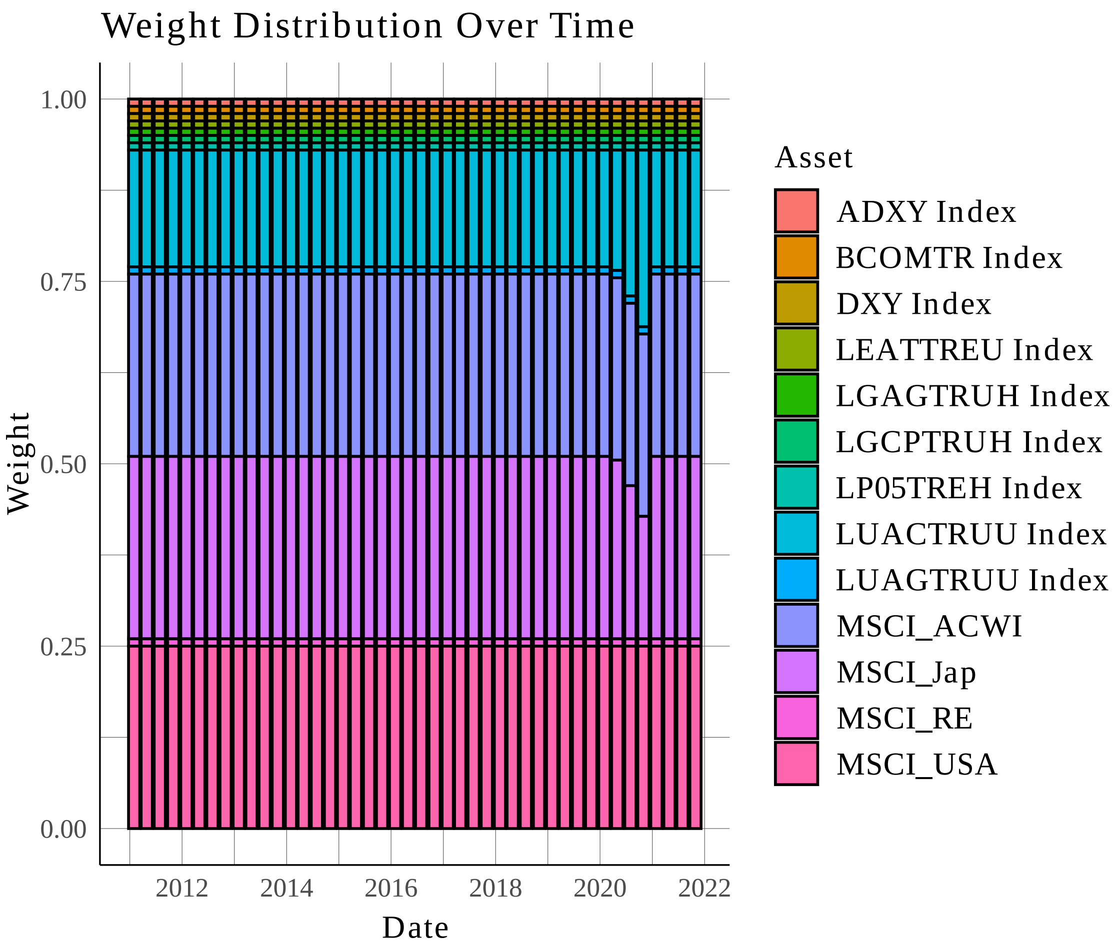
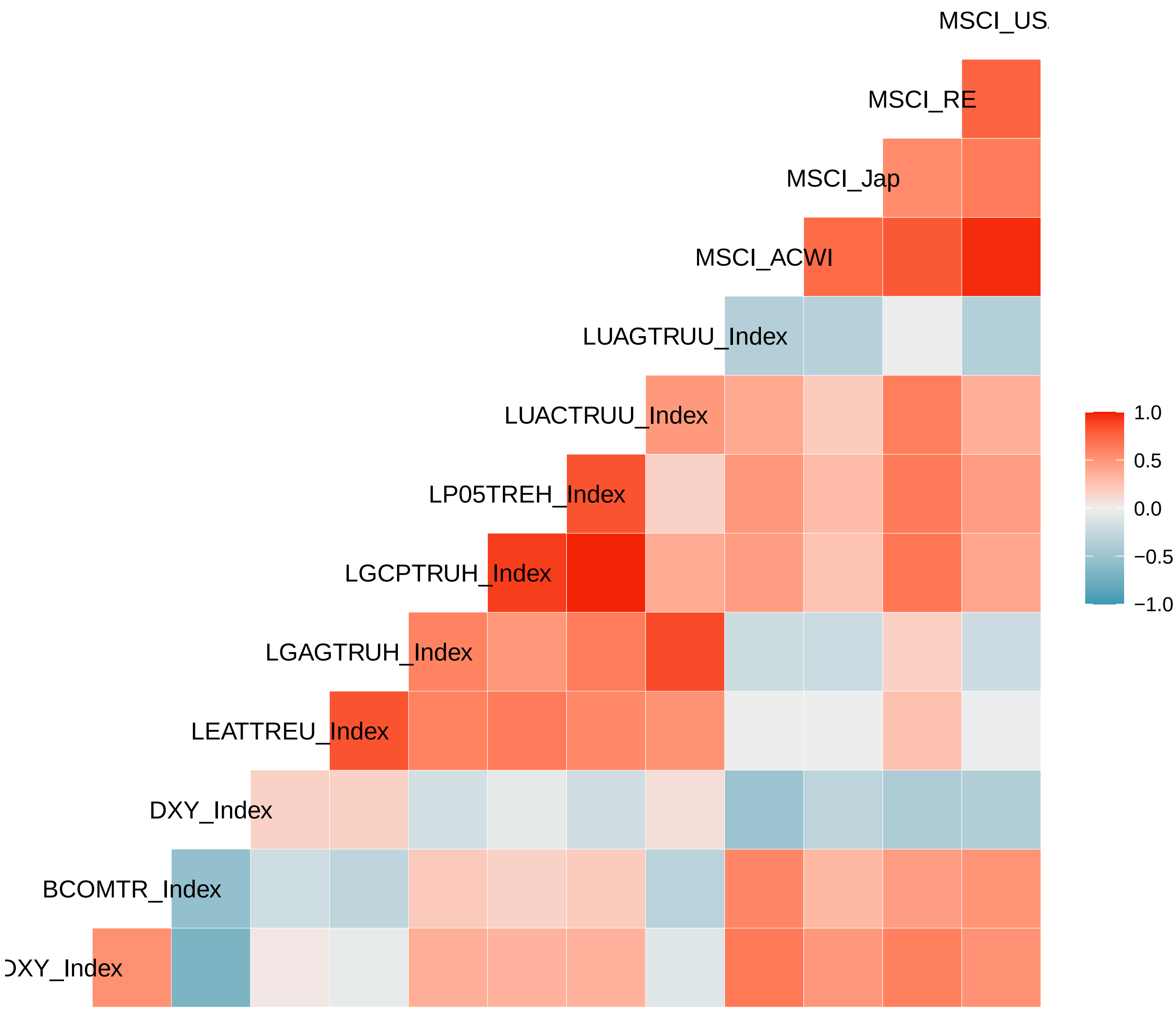
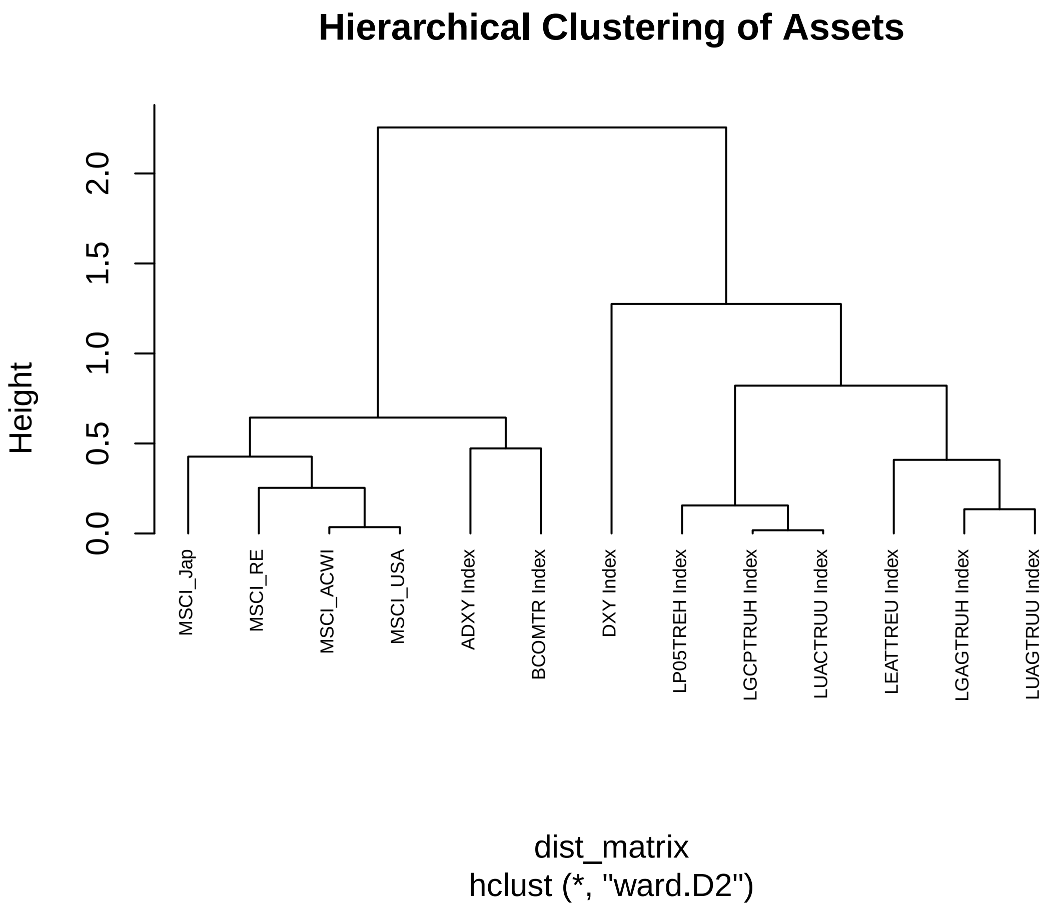
1. Let's Make some plots!




MSCI_US
MSCI_RE
MSCI_Jap
MSCI_ACWI
LUAGTRUU_Index
LUACTRUU_Index
LP05TREH_Index
LGCPTRUH_Index
LGAGTRUH_Index
LEATTREU_Index
DXY_Index
BCOMTR_Index
DXY_Index
1.0
0.5
0.0
−0.5
−1.0


Hierarchical Clustering of Assets
Height
0.0
0.5
1.0
1.5
2.0
MSCI_Jap
MSCI_RE
MSCI_ACWI
MSCI_USA
ADXY Index
BCOMTR Index
DXY Index
LP05TREH Index
LGCPTRUH Index
LUACTRUU Index
LEATTREU Index
LGAGTRUH Index
LUAGTRUU Index
dist_matrix
hclust (*, "ward.D2")