

**DEPARTMENT OF ECONOMICS
UNIVERSITY OF STELLENBOSCH**

**The Link Between Market Correlation Structure and the
Performance of Risk-Based Portfolios**

by

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Assignment presented in partial fulfilment of the requirements for the degree of Master's of
Commerce at the University of Stellenbosch.

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Declaration

I, the undersigned, hereby declare that:

- (i) the work contained in this assignment is my own work; and
- (ii) in the instance where my research assignment is based on previously submitted work, I have provided detailed information:
 - (a) regarding the nature, substance and origin of the overlap in the space below and throughout my research assignment (using standard referencing conventions or footnotes),
 - (b) regarding content that has been added to the previous submission,
 - (c) and that I understand that the evaluation of my research assignment will be primarily based on the new work.

Signature: 

Date: 25 January 2021