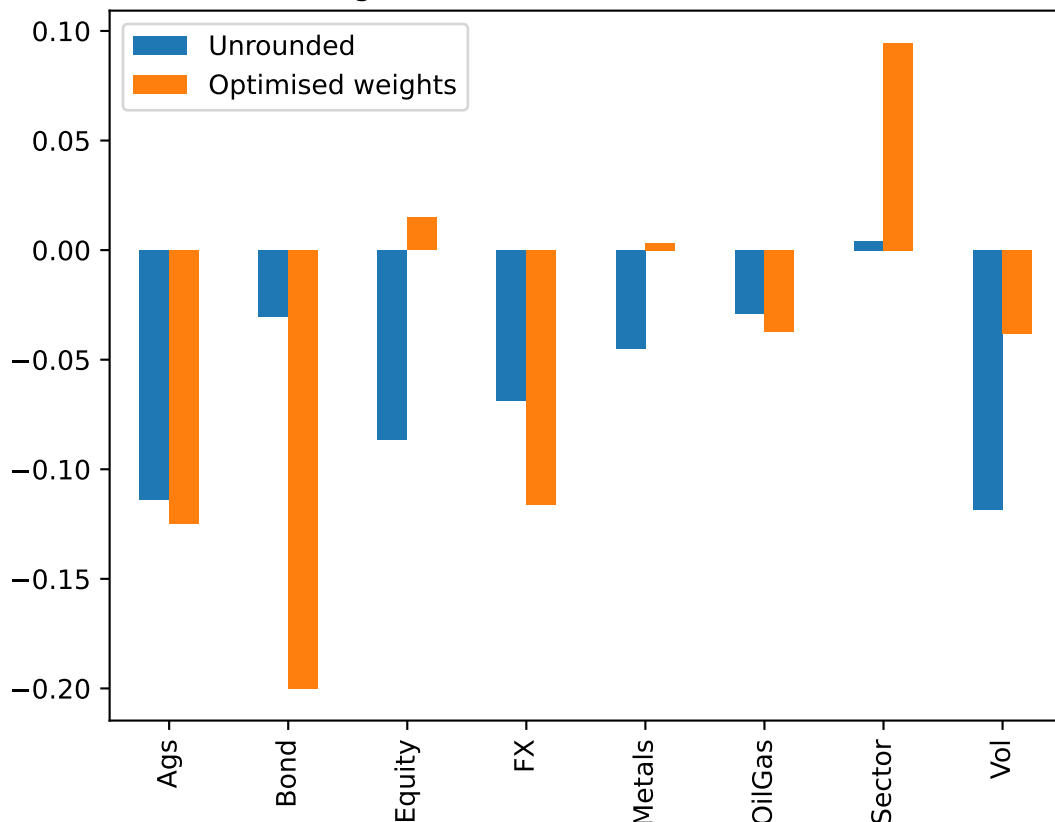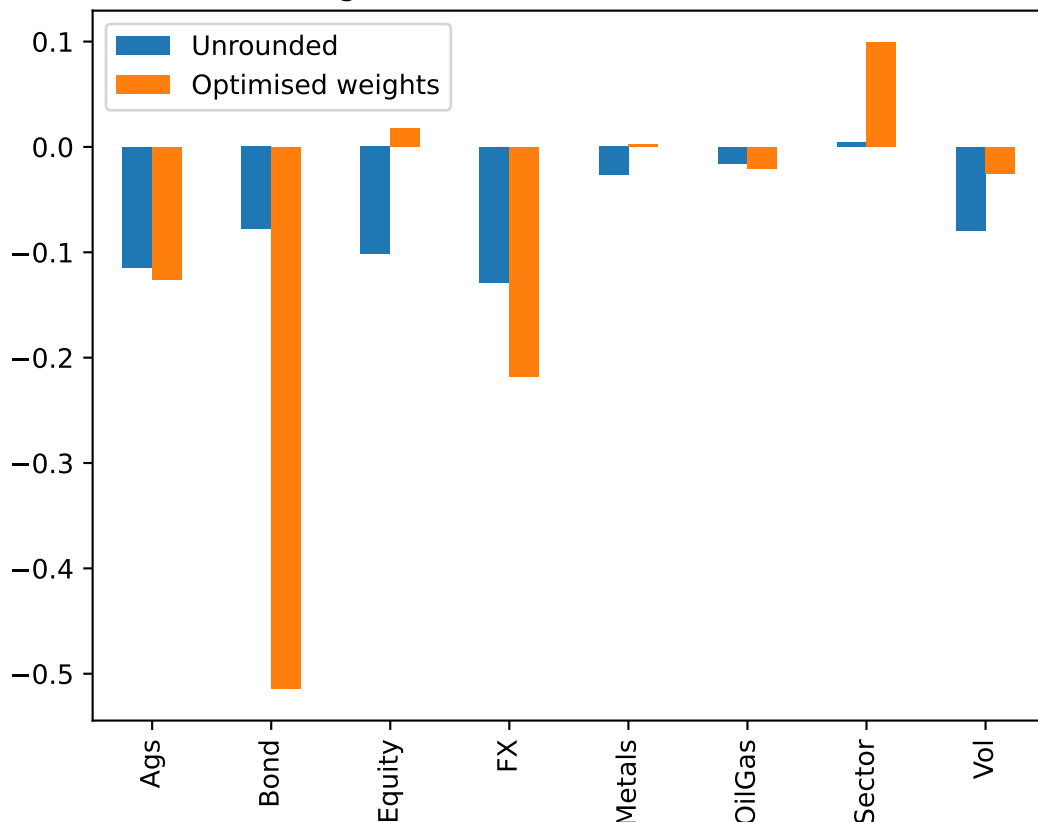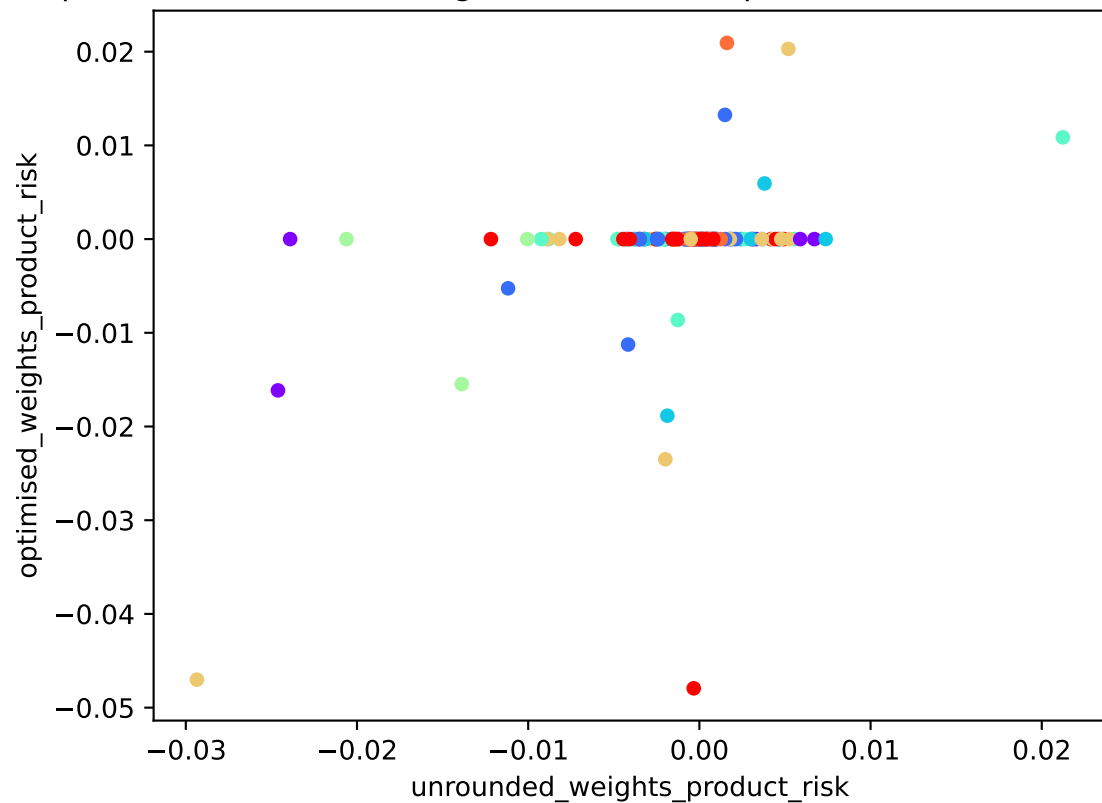Beta loadings with index risk set to 25.0 annualised
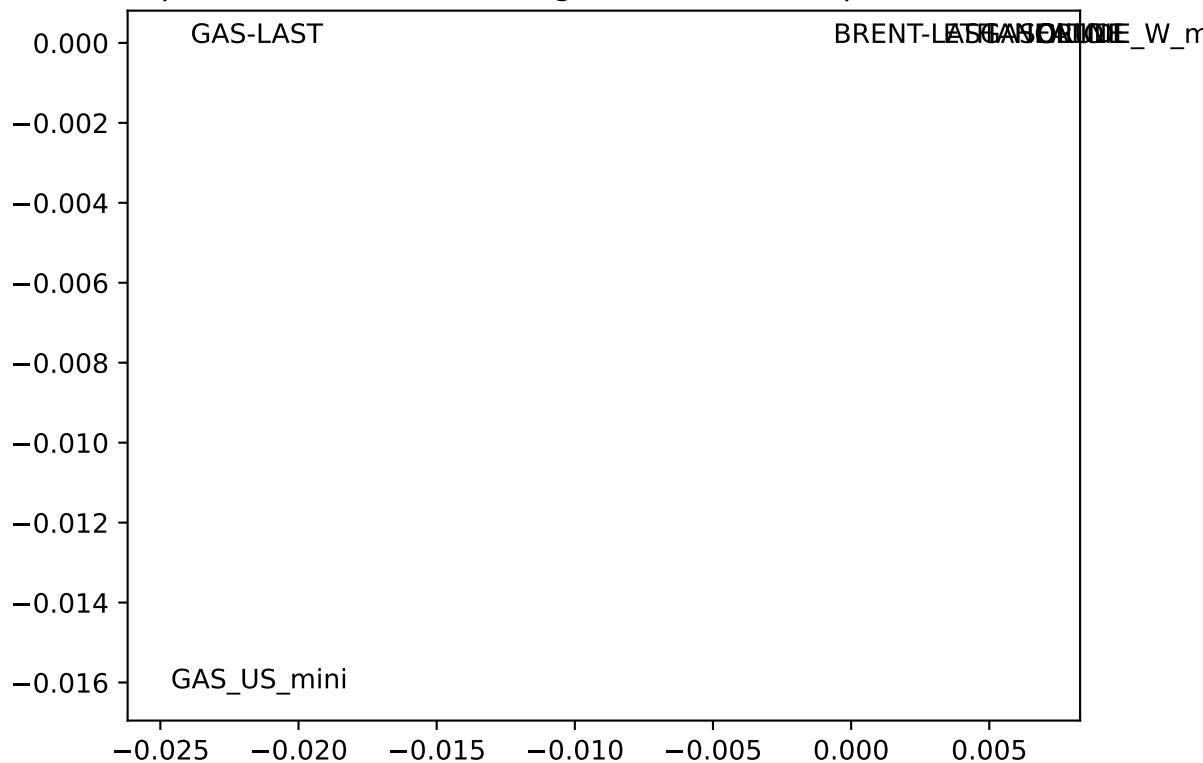
Beta loadings with natural risk for asset class index

Optimised vs rounded weight*stdev scatter plot, colours are asset classes

Optimised vs rounded weight*stdev scatter plot for OilGas

GAS-LAST

BRENT-LAST GASOLINE_W_m

GAS_US_mini

Optimised vs rounded weight*stdev scatter plot for Equity
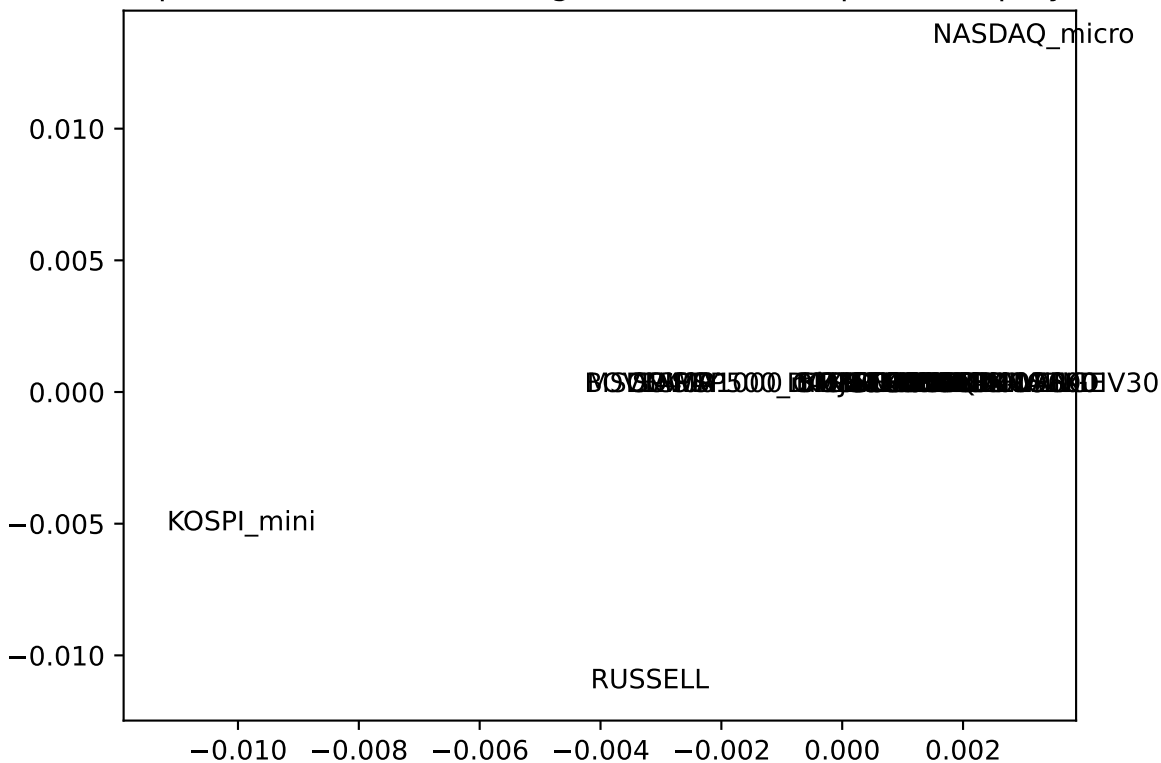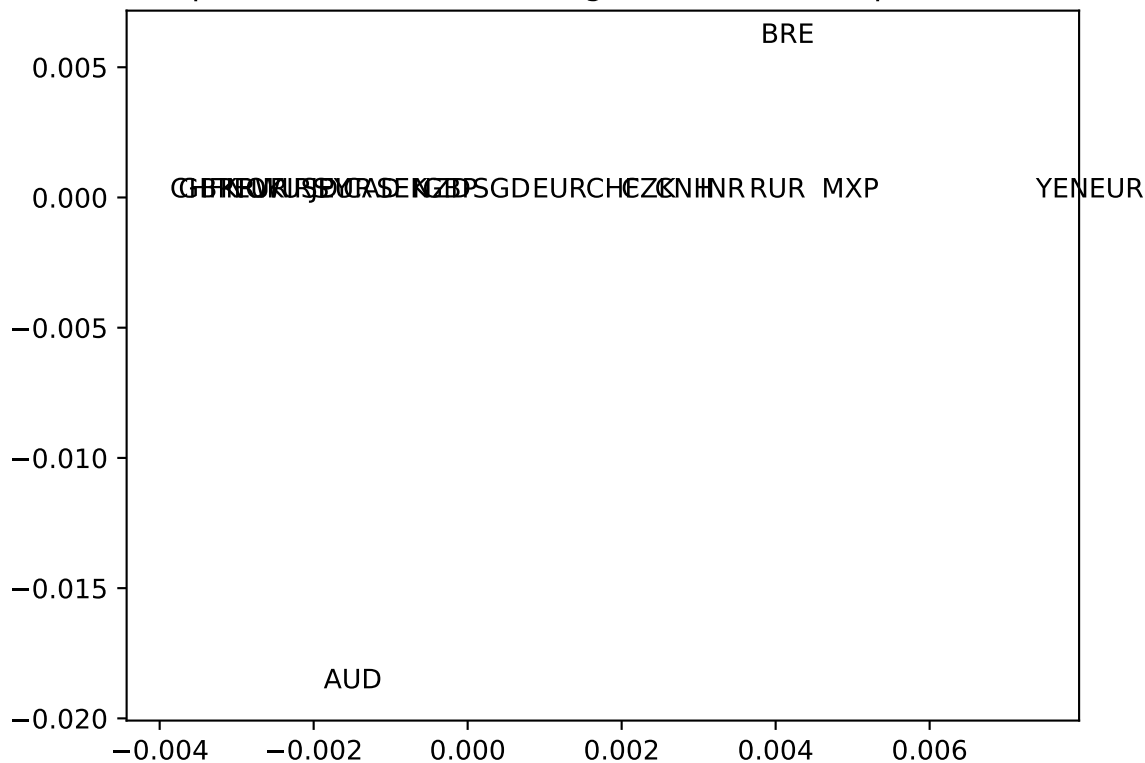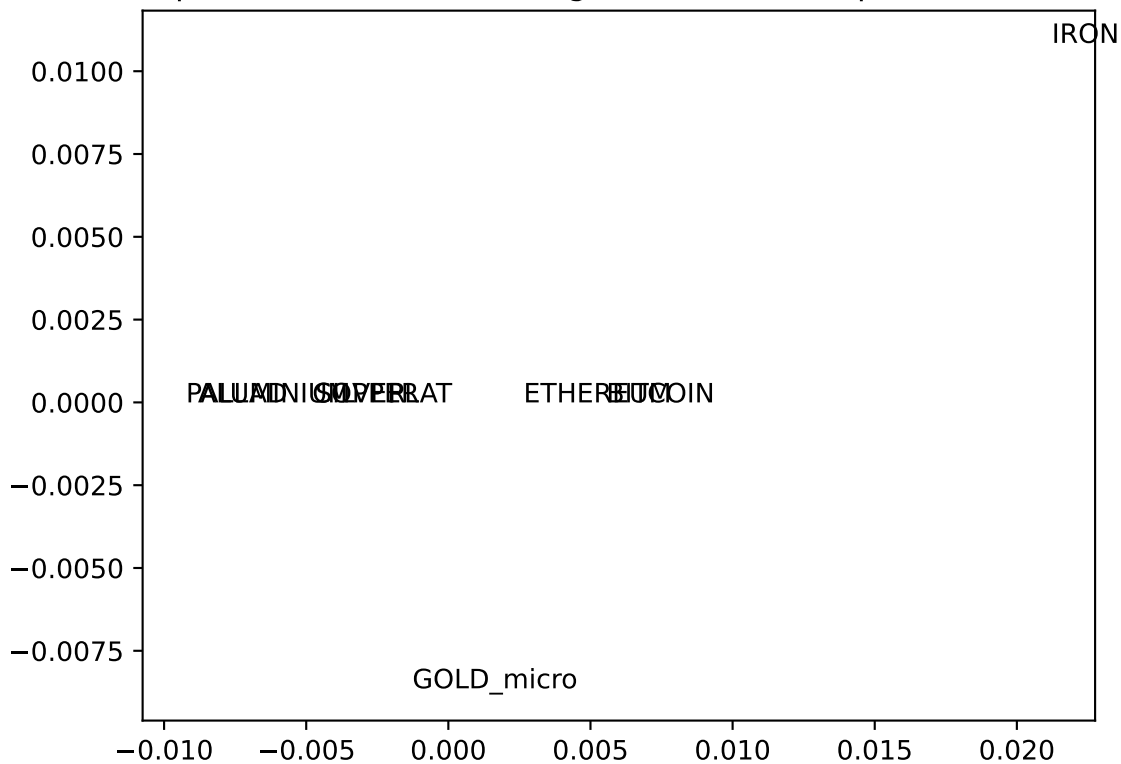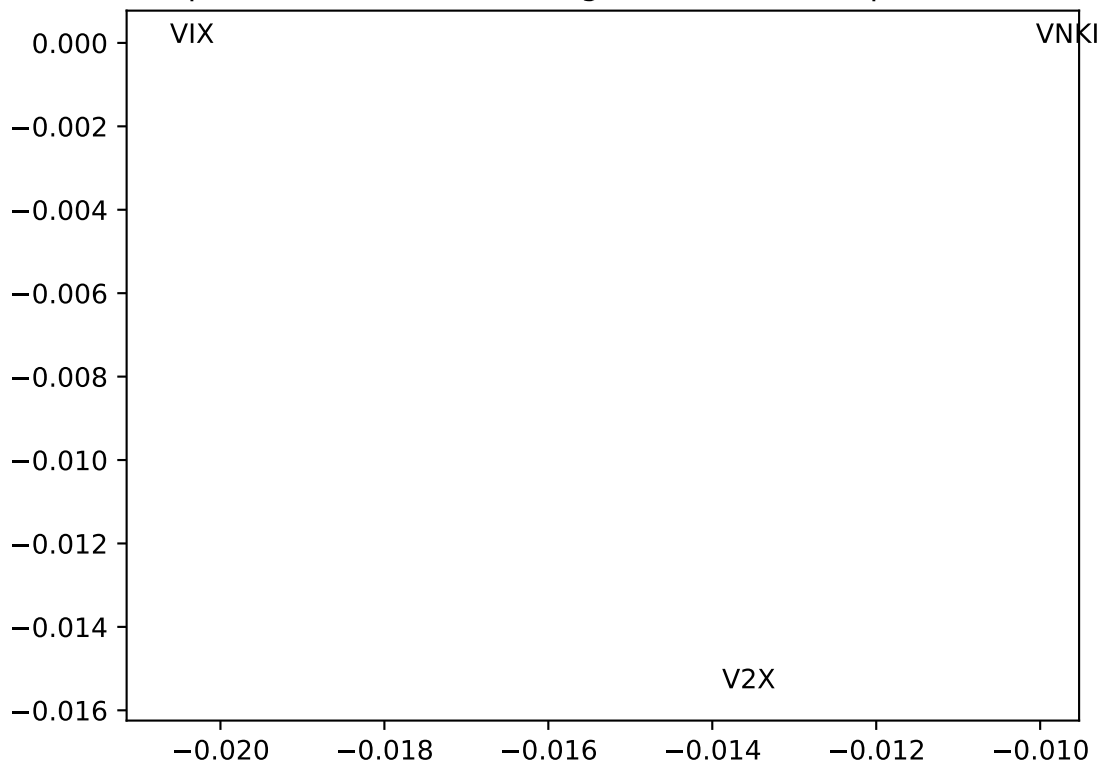
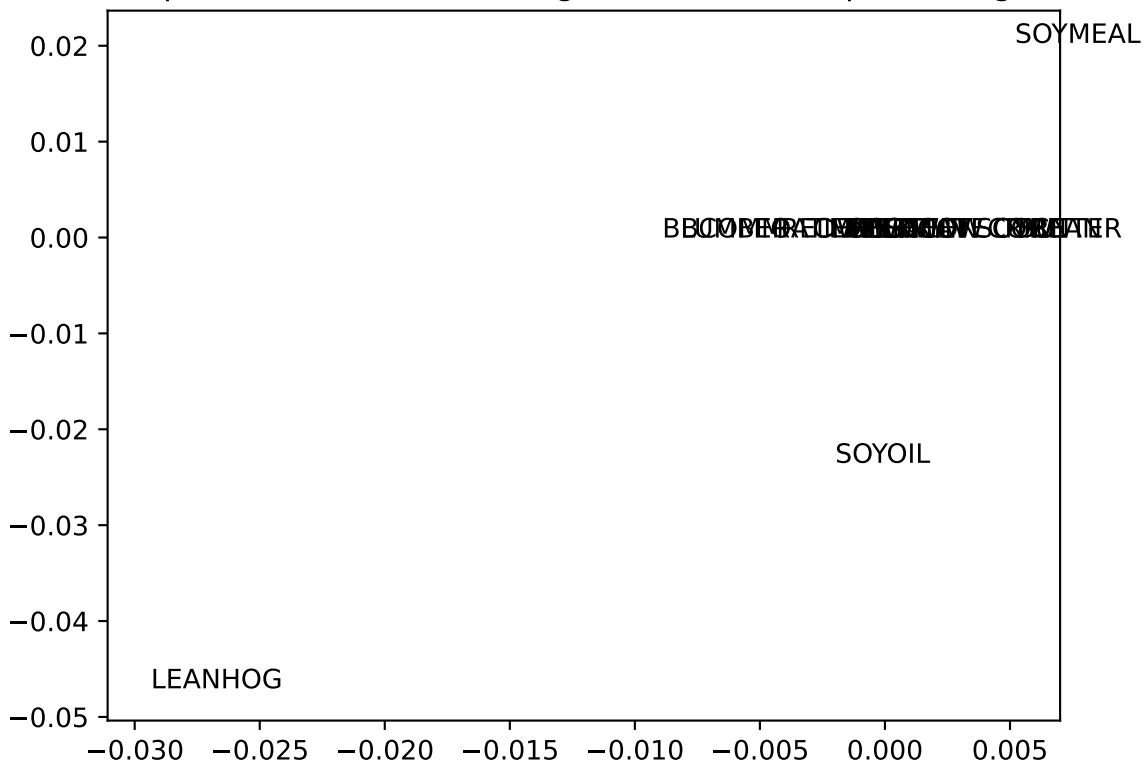Optimised vs rounded weight*stdev scatter plot for FX

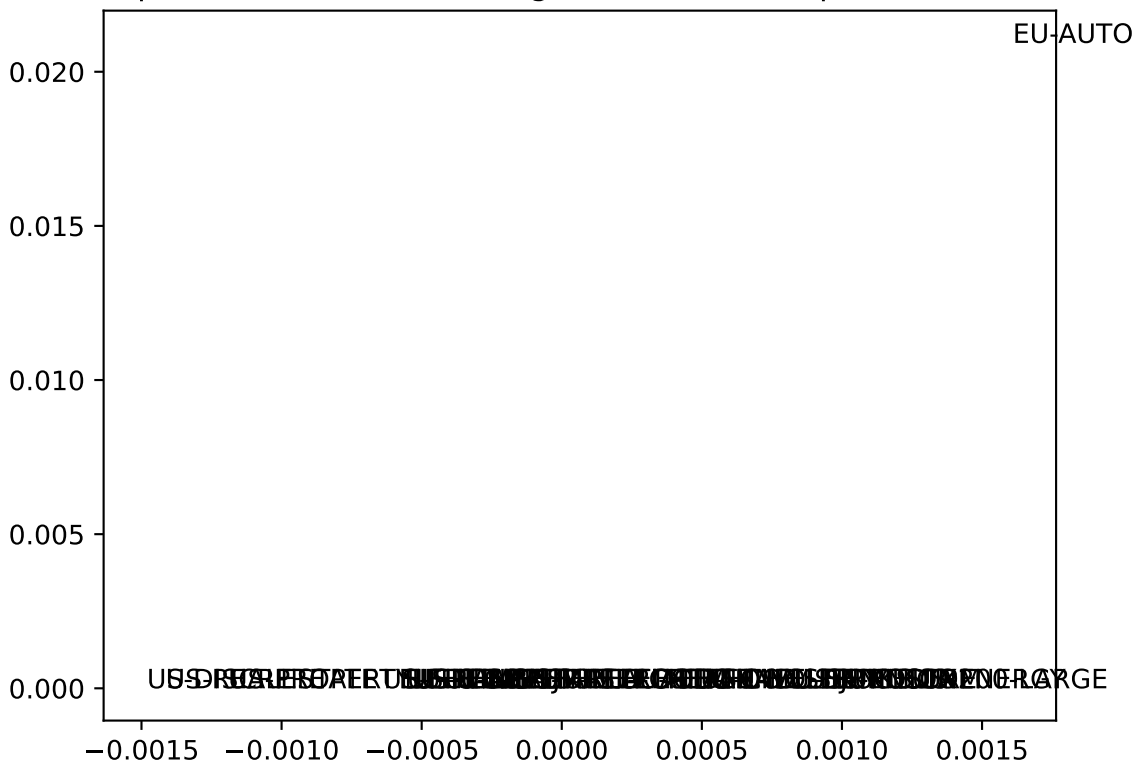Optimised vs rounded weight*stdev scatter plot for Metals

Optimised vs rounded weight*stdev scatter plot for Vol

Optimised vs rounded weight*stdev scatter plot for Ags

Optimised vs rounded weight*stdev scatter plot for Sector

Optimised vs rounded weight*stdev scatter plot for Bond