Question 5

20903936

12/5/2021

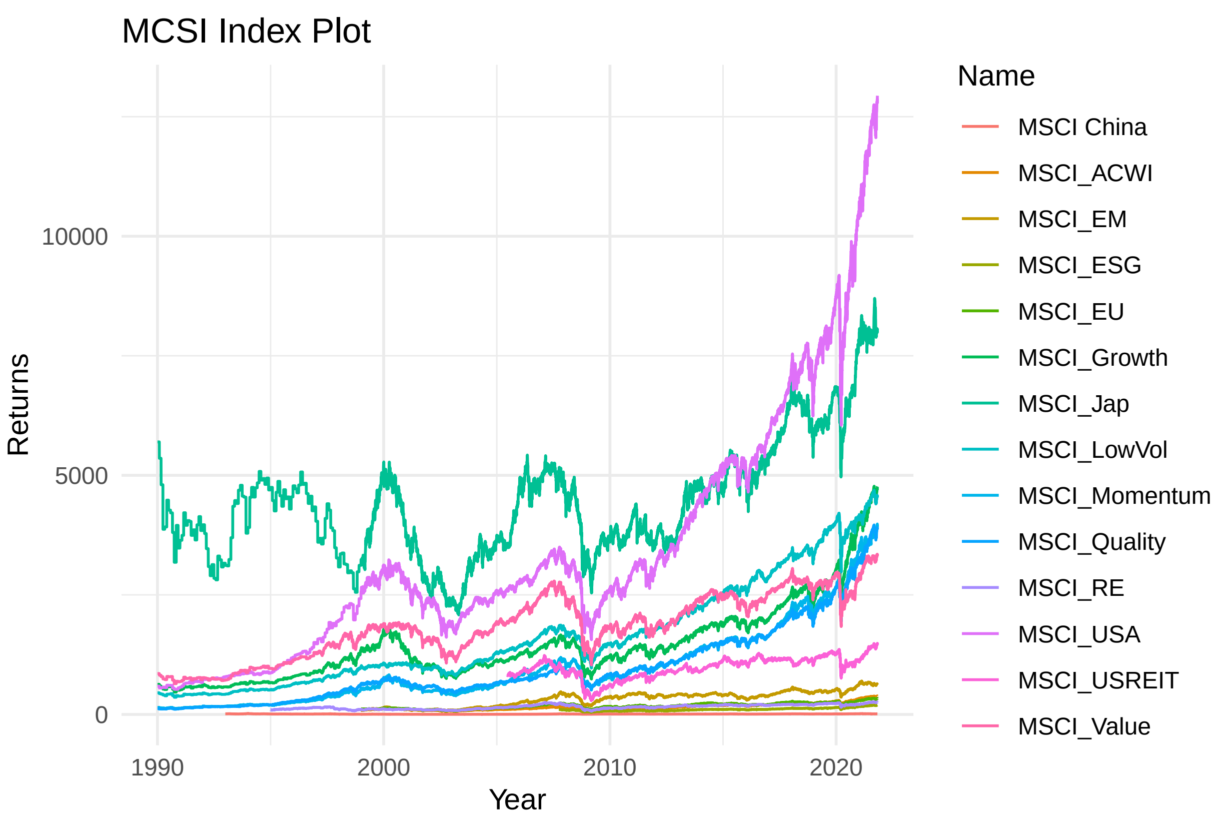
```
pacman::p_load("tidyr", "tbl2xts","devtools","lubridate", "readr", "PerformanceAnalytics", "ggplot2", "
```

Introduction

My task in this report is to use the MSCI total return profiles as well as bond and comodity return profiles to show that these returns are converging.

The graph below shows the MCSI indexes plot or returns.

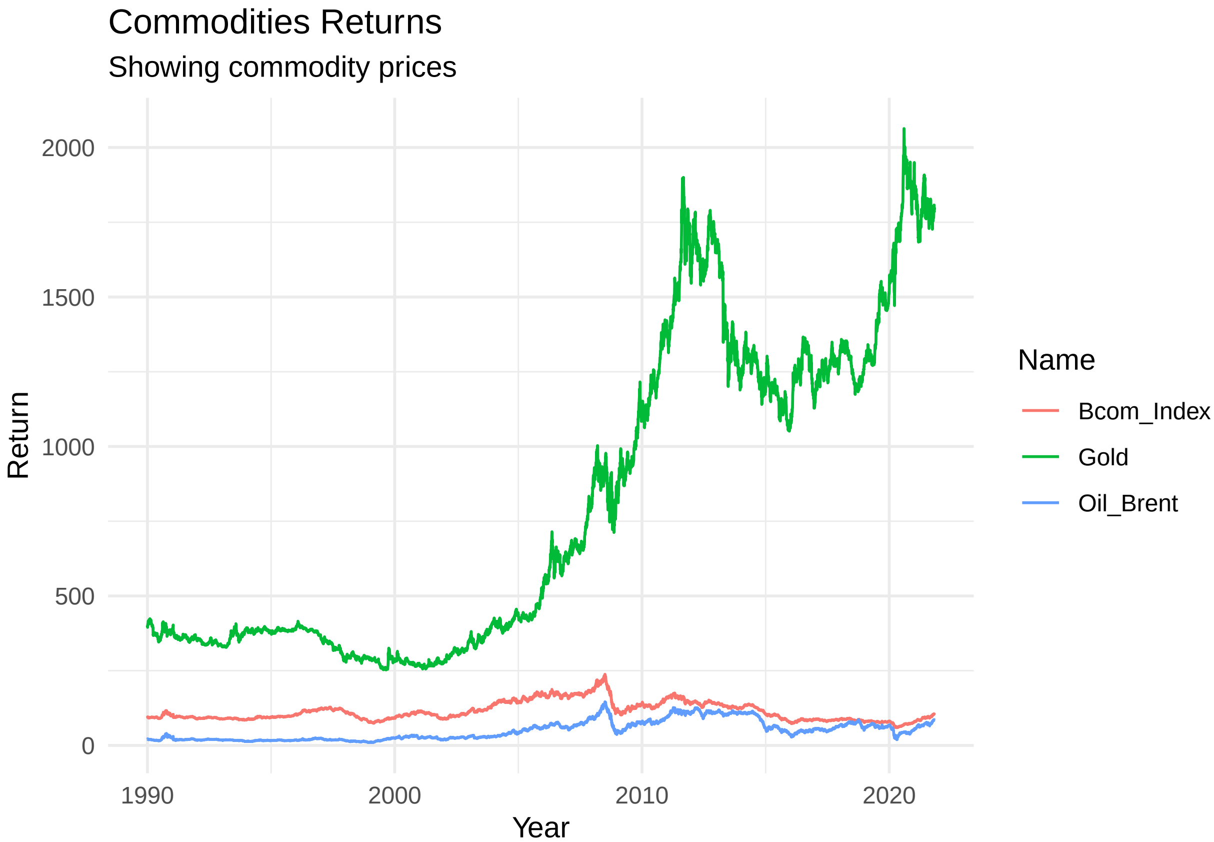
```
g100
```



MCSI indexes plot of returns

THe plot shows that there are a variety of indexes in the dataset. It may be necessary to only select those variables that are country or region specific to create a reasonable comparisons between returns across asset classes.

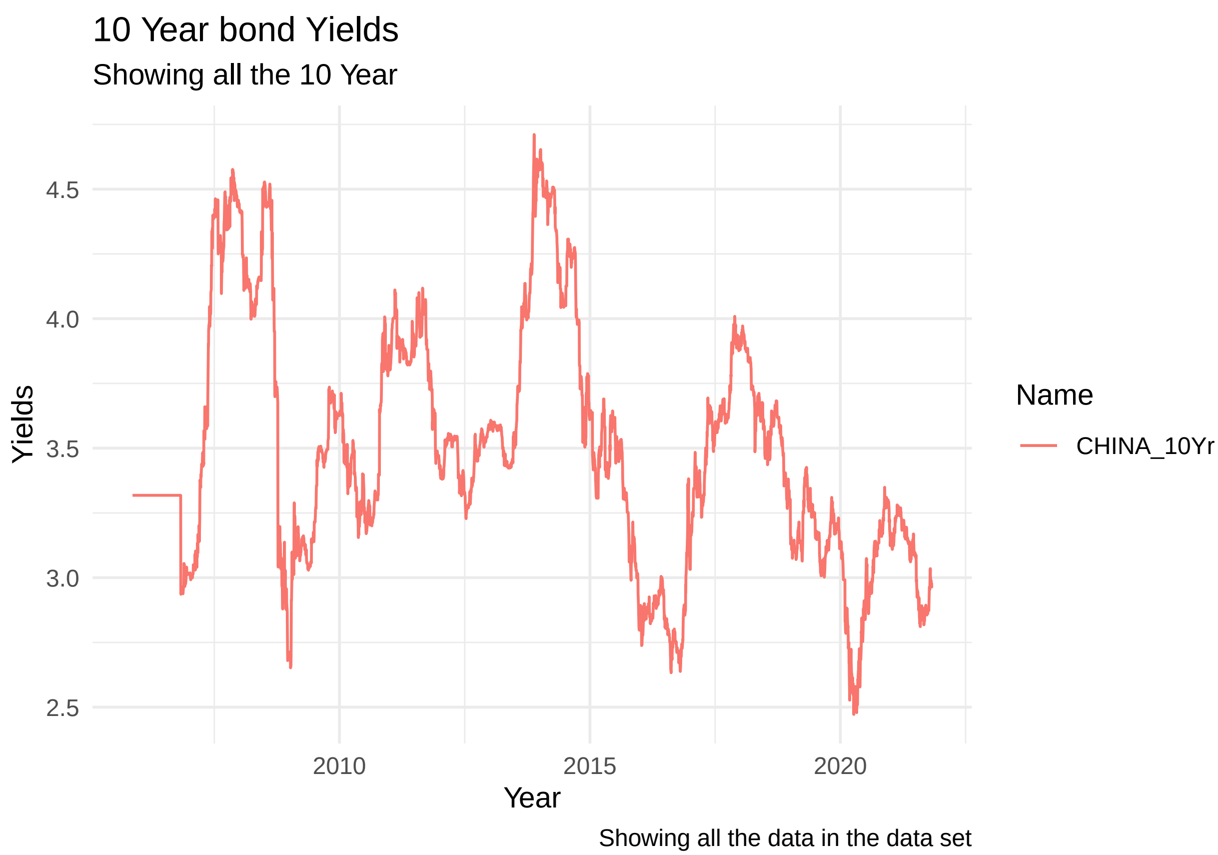
```
g200
```



The above plot shows the

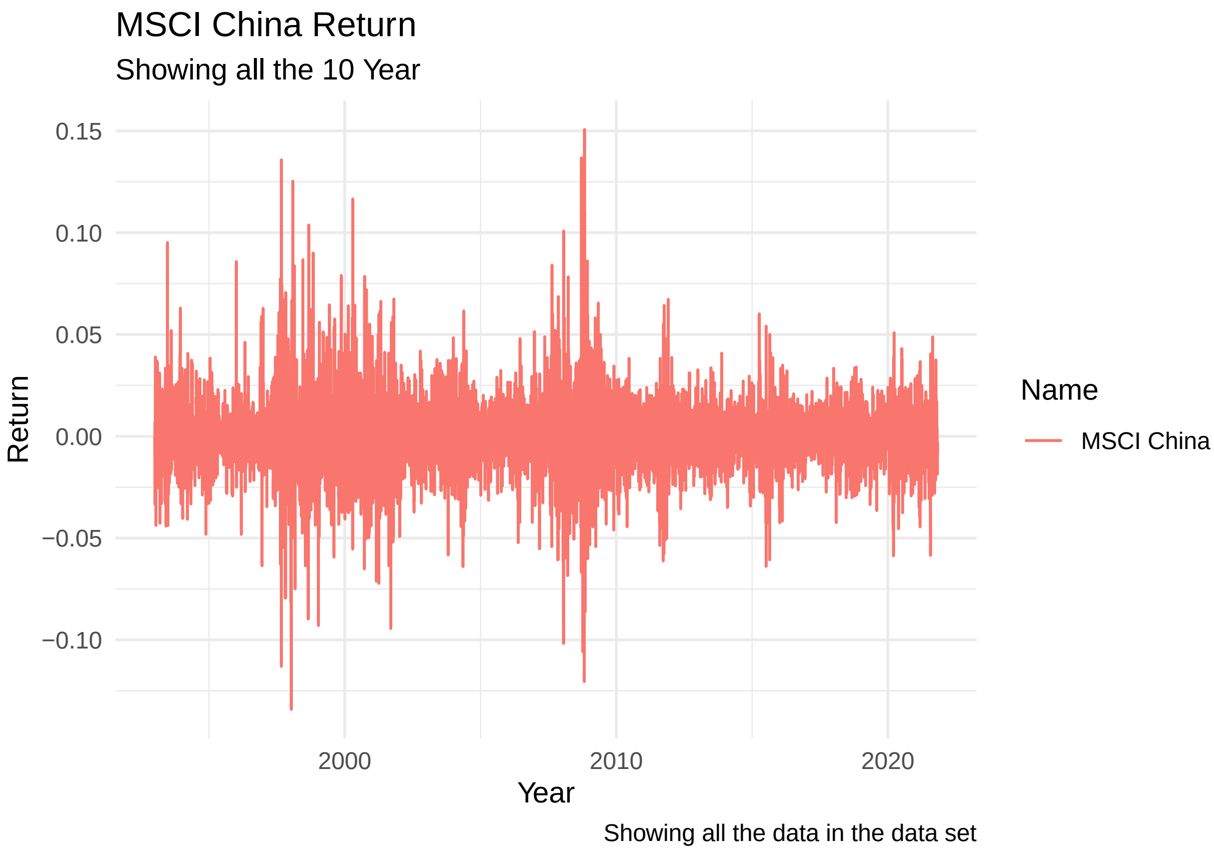
To illustrate the above tasks. I will use use Chinesse assets to show

```
g300
```



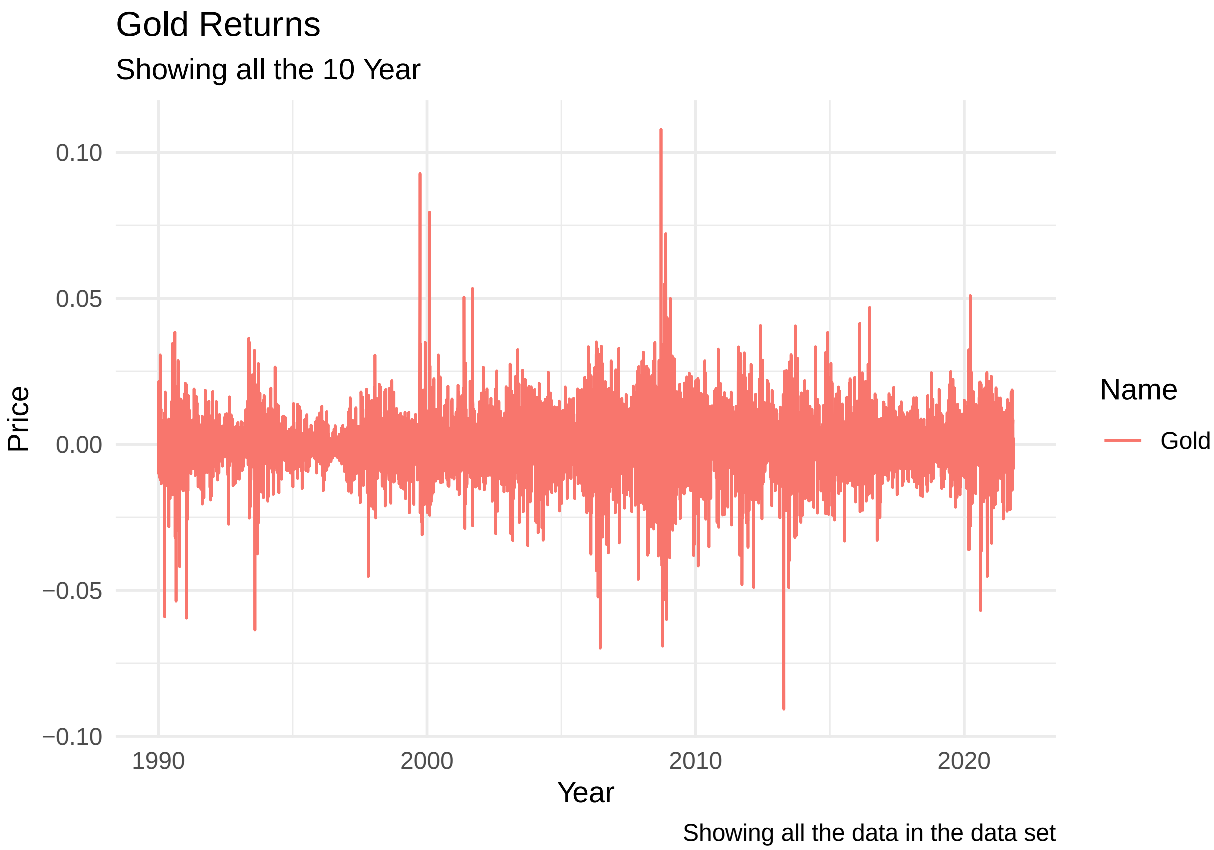

```
g400
```

```
## Warning: Removed 1 row(s) containing missing values (geom_path).
```




```
g4
```

```
## Warning: Removed 1 row(s) containing missing values (geom_path).
```



From the above charts there seems to be some convergence in returns. This is a very interesting result as it may mean that investors a gradually moving into cash or even cryptocurrencies.