

SGOV 6-Month Risk-Free Proxy: Submission Report

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Project objective:
Compute a 6-month risk-free return proxy from SGOV daily prices.

Methodology (stage by stage):

- 1) Stage 1 - Download SGOV daily price data from Yahoo Finance.
- 2) Stage 2 - Compute daily log returns and sum over a rolling 126-day window.
- 3) Stage 3 - Convert to simple return and clip negatives at 0 for the final proxy.
- 4) Stage 4 - Export CSV/XLSX/TXT and print terminal summary.

Latest computed result:

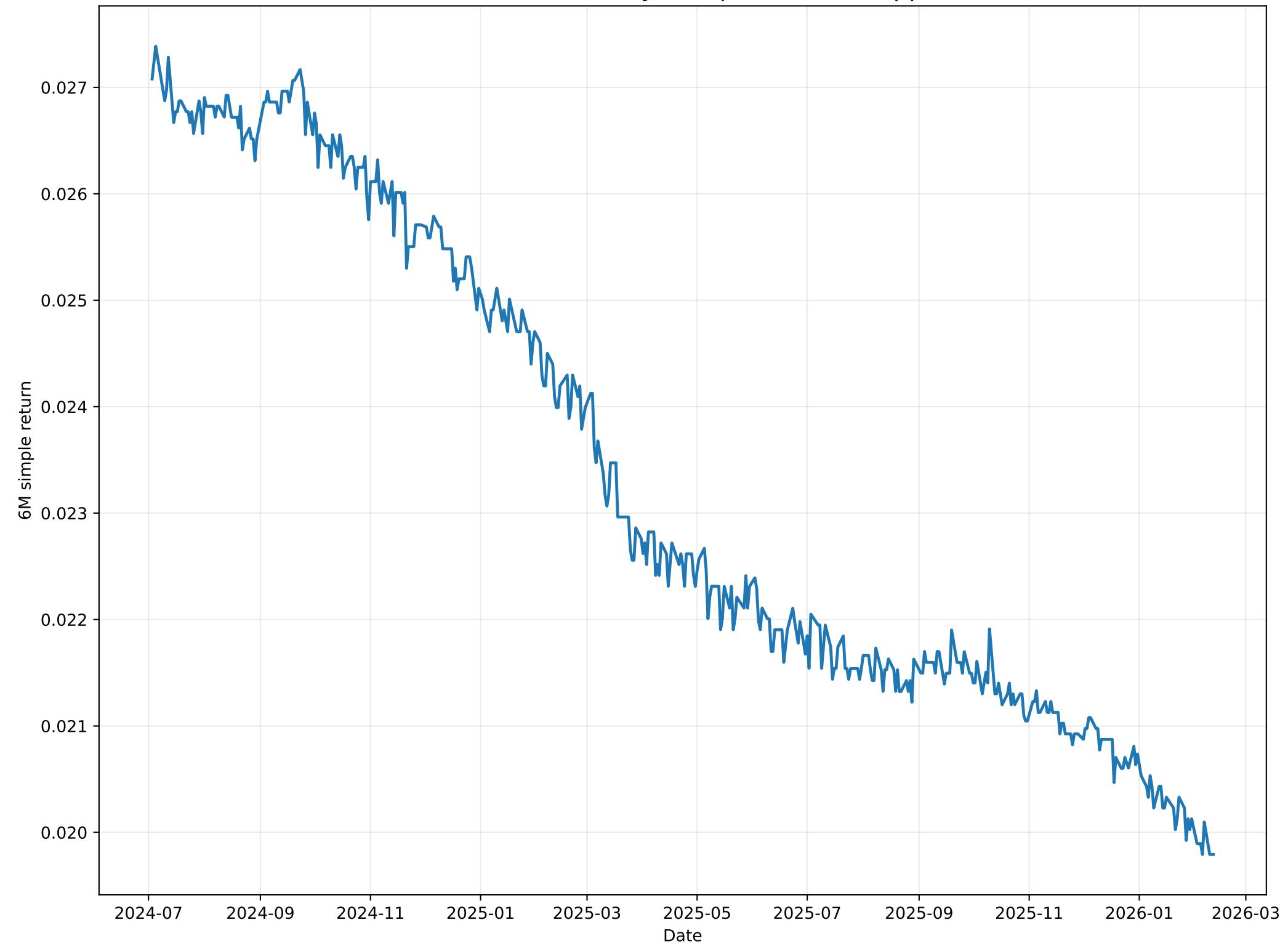
Date: 2026-02-11

rf_6m_simple_clipped: 0.019793

Authorship declaration:

I confirm this code and analysis were prepared by me for course submission.

SGOV 6M Risk-Free Proxy (Simple Return, Clipped at 0)



Terminal Run Output

```
[Stage 1/4] Downloading SGOV prices...
[Stage 2/4] Computing rolling 6M risk-free proxy...
[Stage 3/4] Writing output files...
[Stage 4/4] Completed successfully
Latest date: 2026-02-11
Latest rf_6m_simple_clipped: 0.019793
Outputs saved in: C:\Users\perso\OneDrive\Documents\sgov-riskfree-clean\out
```