1.11%
Latest GARCH Forecast

Medium Risk
Current Risk Level

Medium
Volatility Regime

3/01/2022 — 31/12/2024

GARCH Forecast vs Realised Volatility

DASHBOARD GUIDE

Risk Level (Forward-Looking)
Based on GARCH forecast for next day
- Low Risk: < 1.0% volatility
- Medium Risk: 1.0% - 1.5%
- High Risk: > 1.5%

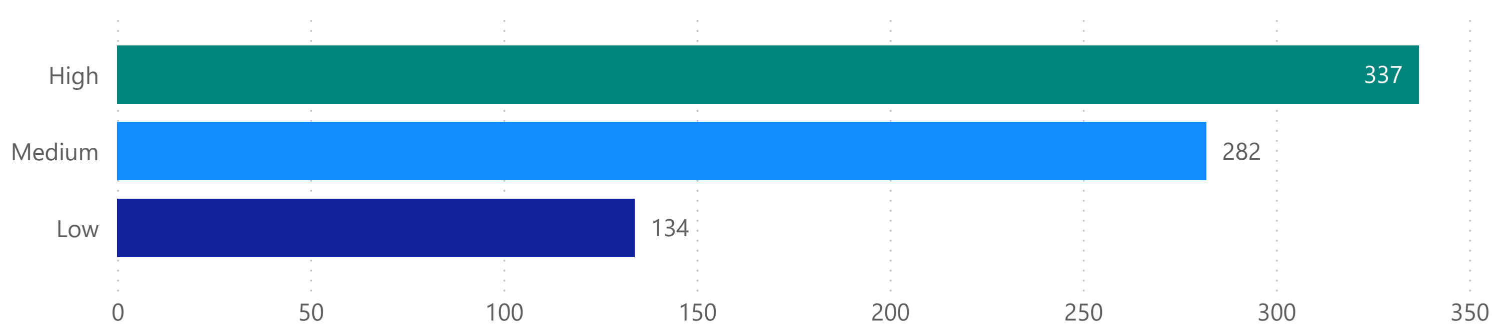
Used for position sizing decisions

Volatility Regime (Historical Context)
Based on percentile rank vs. 2010-2024 data
- Low: Bottom 33% (calm periods)
- Medium: Middle 33% (normal)
- High: Top 33% (elevated stress)

Provides historical perspective

Last Updated: 2024-12-31

Days in Each Volatility Regime



Model Performance Comparison

	Model	MAE	RMSE	MAE Ann %	RMSE Ann %
1	Naive Persistence	0.000351	0.000592	0.56%	0.94%
2	ETS	0.000351	0.000592	0.56%	0.94%
3	GARCH Daily	0.001444	0.001963	2.29%	3.12%
4	GARCH 21d Smoothed	0.000974	0.001222	1.55%	1.94%
5	Improvement (GARCH 21d vs Naive)			-177.49%	-106.42%