

Ñíguez, T. M. 2016. Evaluating Monthly Volatility Forecasts using Proxies at Different Frequencies. *Finance Research Letters*, 41-47.

This study analysed data on the EuroStoxx 50 index over a 19 years period, from February 2, 1988 to December 2, 2007, for a total of 5,326 daily and 236 monthly observations. The data were obtained from Datastream.