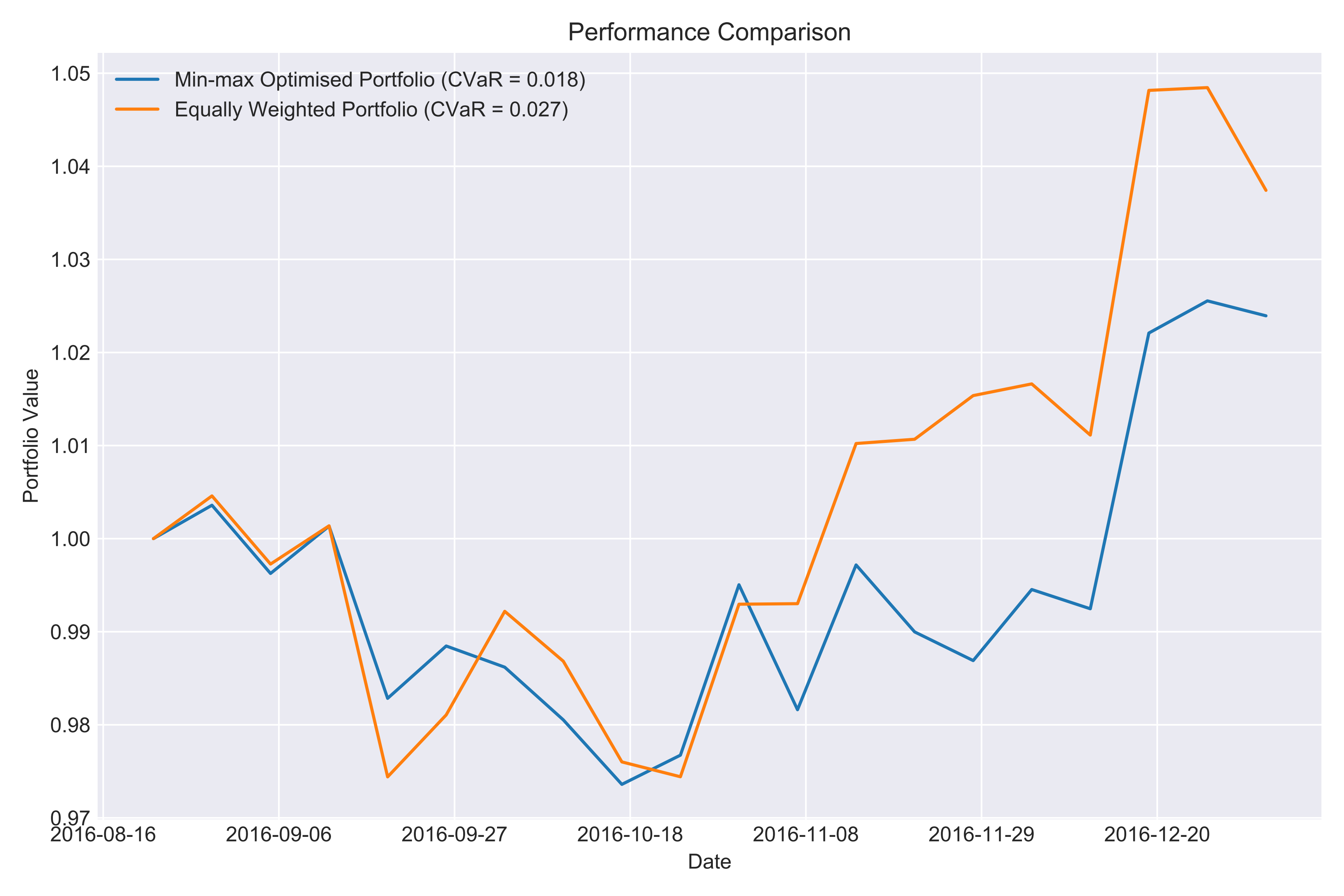
Performance Comparison
Min-max Optimised Portfolio (CVaR = 0.018)
Equally Weighted Portfolio (CVaR = 0.027)
Portfolio Value
1.05
1.04
1.03
1.02
1.01
1.00
0.99
0.98
0.97
2016-08-16
2016-09-06
2016-09-27
2016-10-18
2016-11-08
2016-11-29
2016-12-20
Date