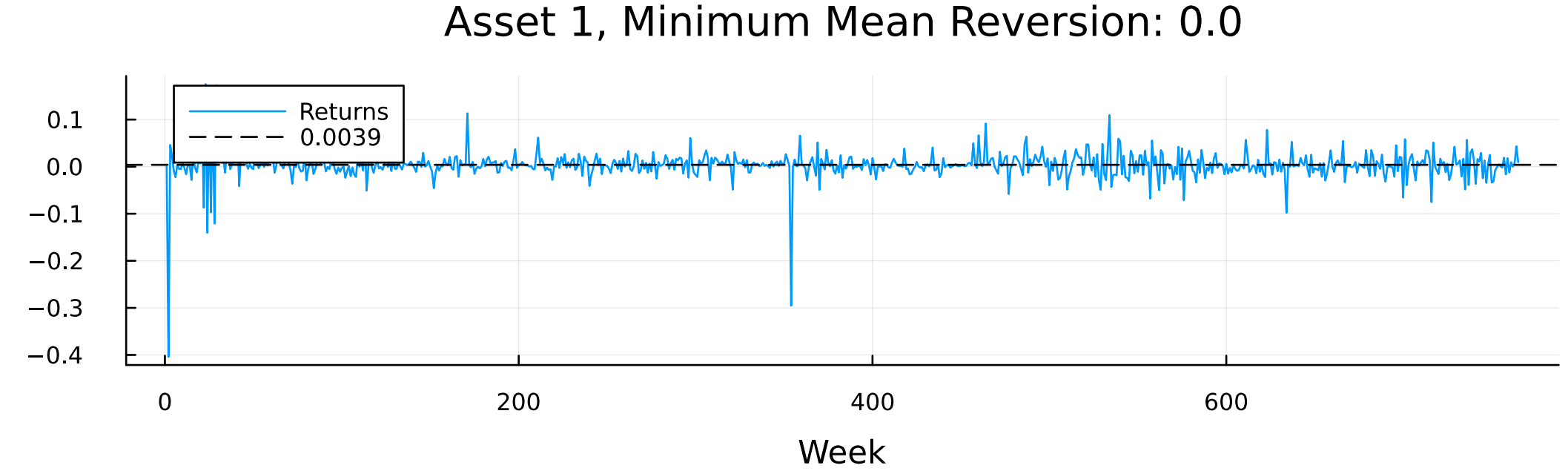
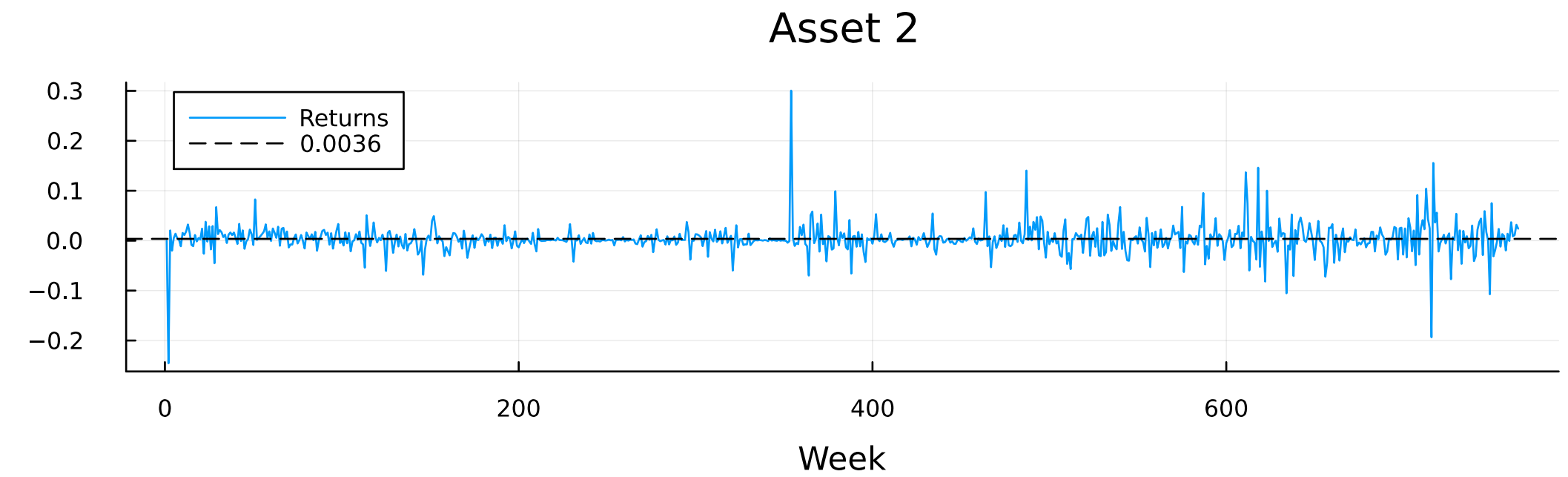
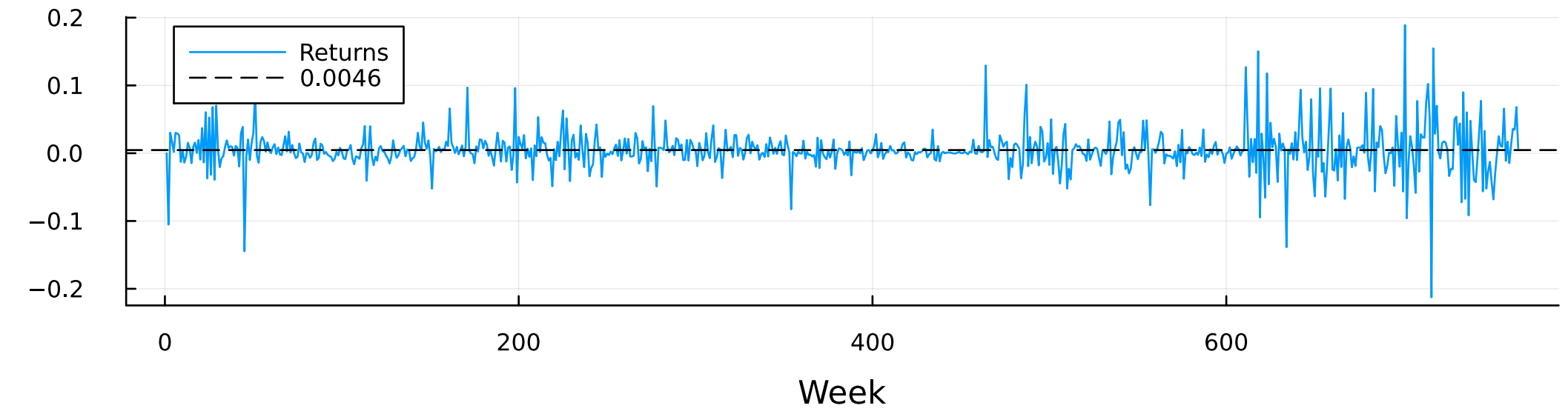
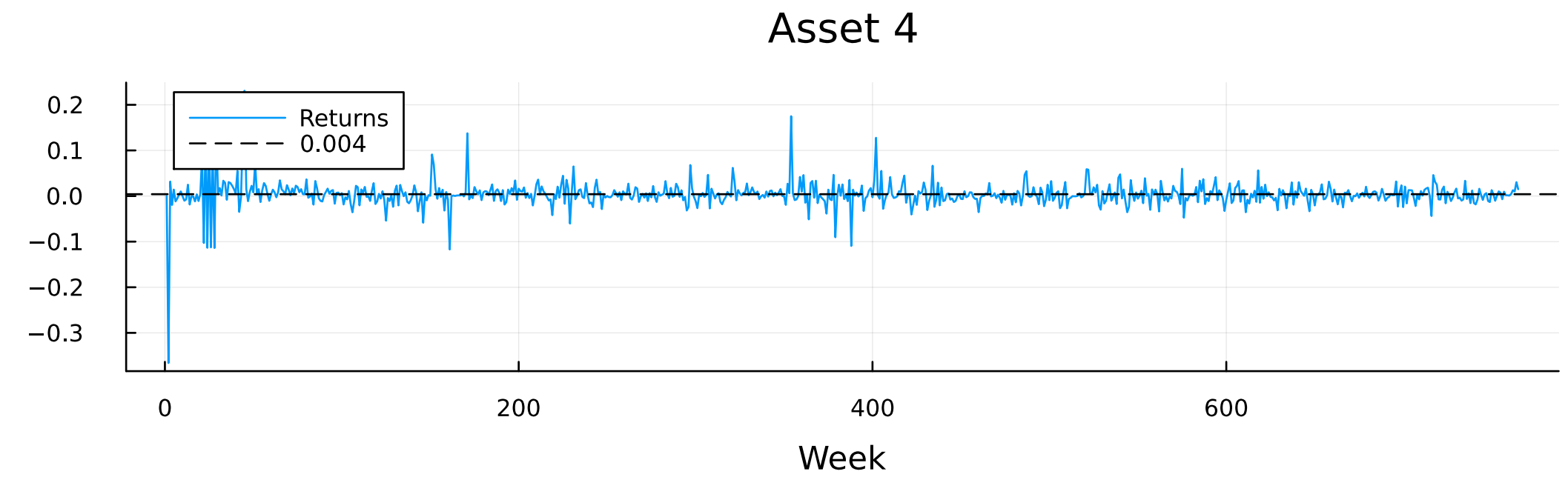
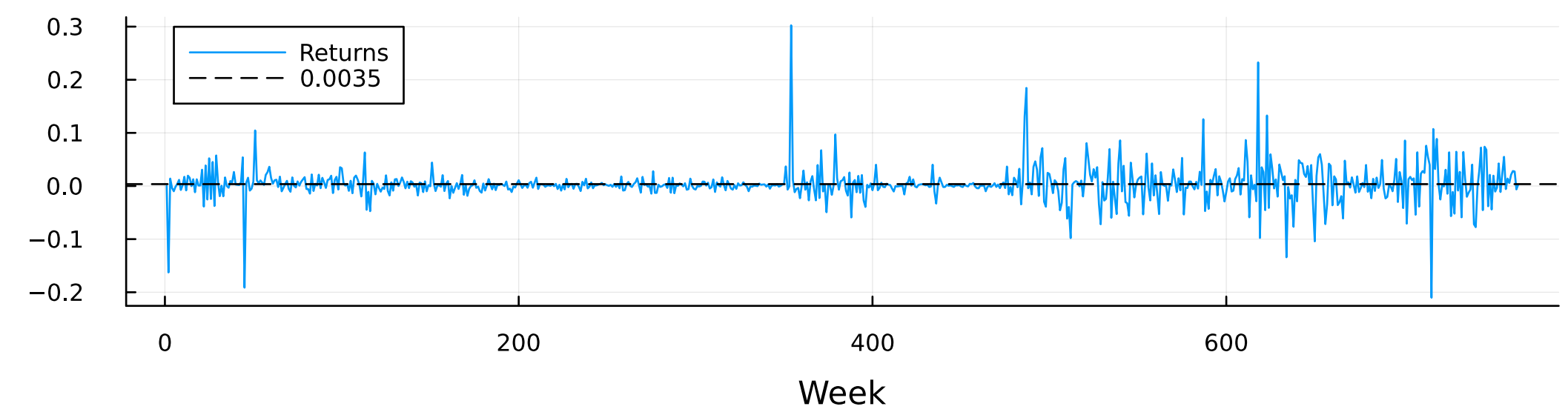
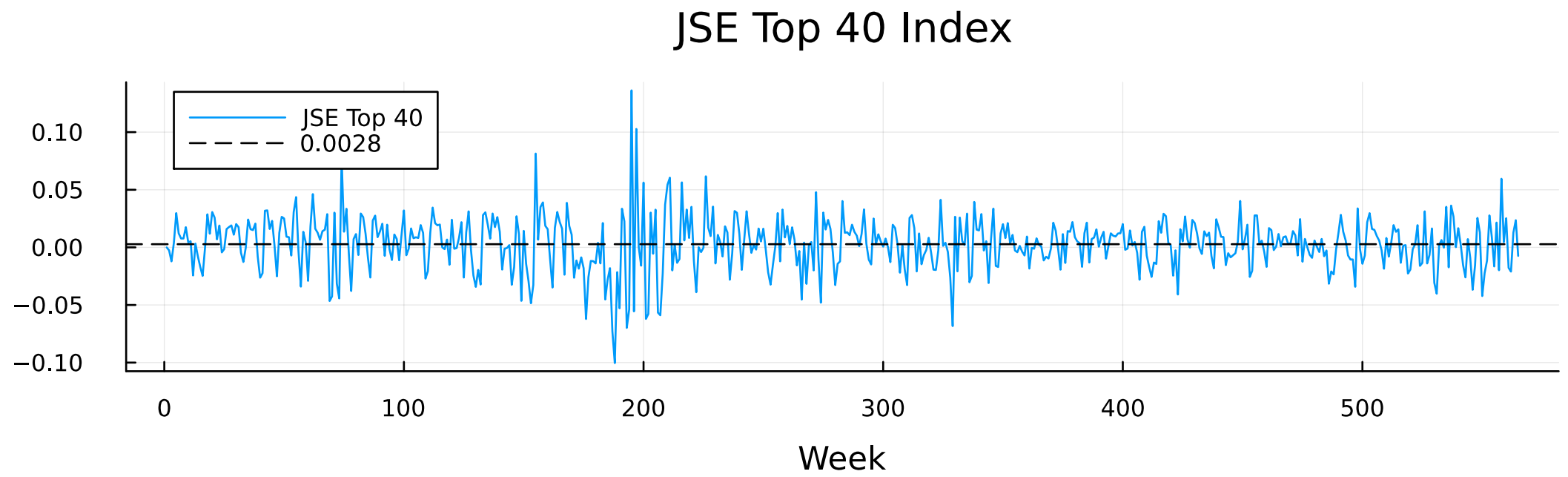

Asset 1, Minimum Mean Reversion: 0.0
Returns
0.0039
0.1
0.0
−0.1
−0.2
−0.3
−0.4
0
200
400
600
Week


Asset 2
Returns
0.0036
0.3
0.2
0.1
0.0
−0.1
−0.2
0
200
400
600
Week


Asset 3
Returns
0.0046
0.2
0.1
0.0
−0.1
−0.2
0
200
400
600
Week


Asset 4
Returns
0.004
0.2
0.1
0.0
−0.1
−0.2
−0.3
0
200
400
600
Week


Asset 5
Returns
0.0035
0.3
0.2
0.1
0.0
−0.1
−0.2
0
200
400
600
Week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0.0028
0.10
0.05
0.00
−0.05
−0.10
0
100
200
300
400
500
Week