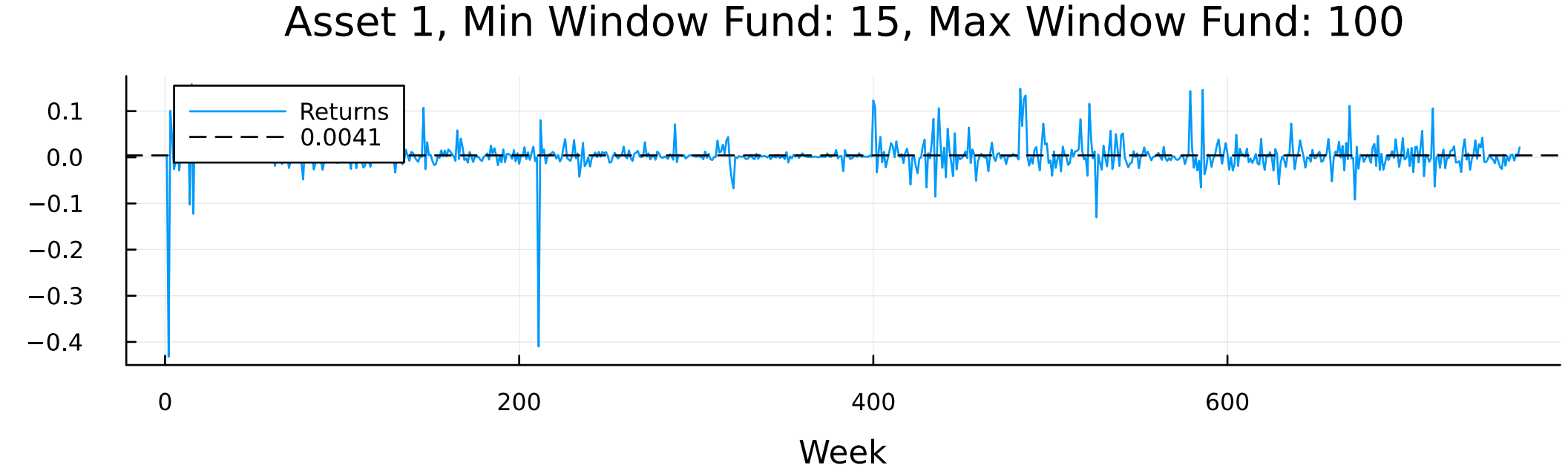
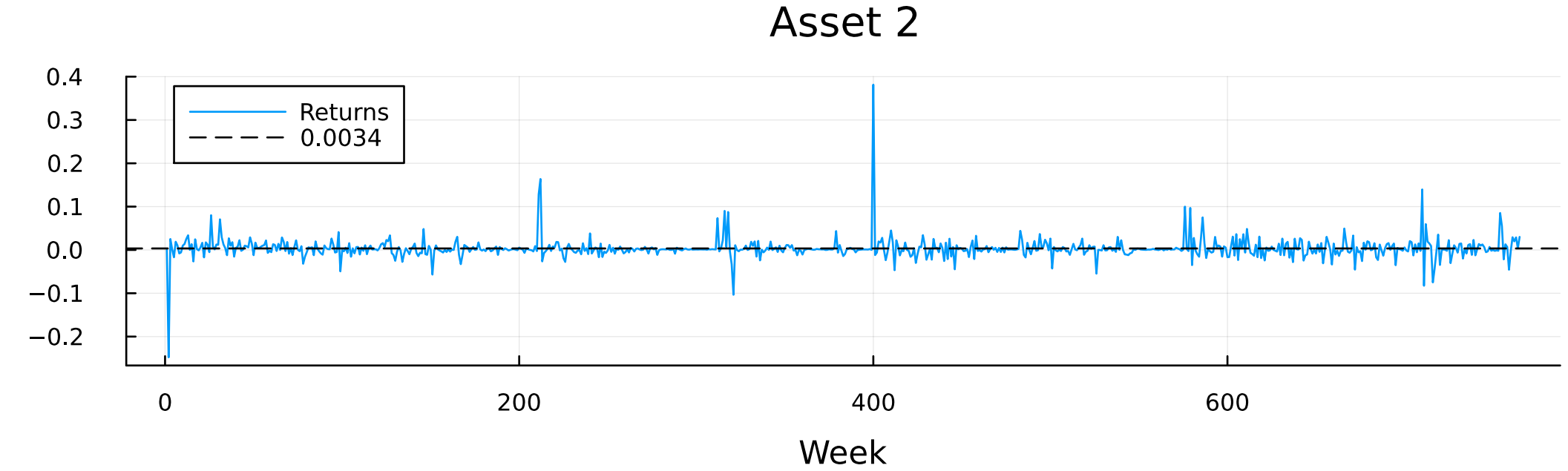
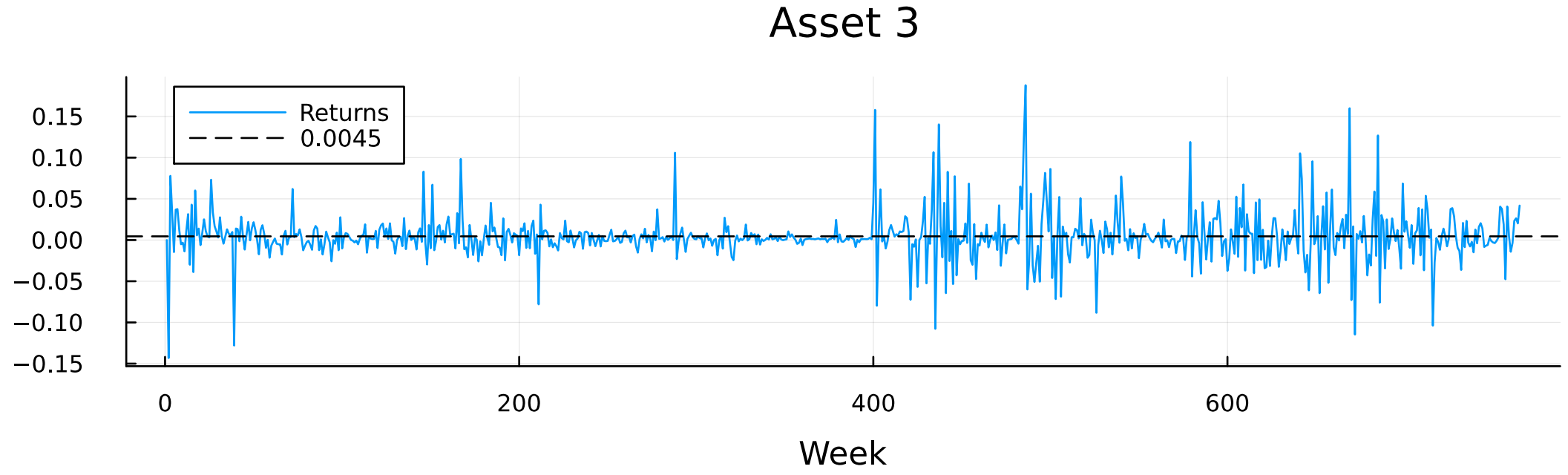
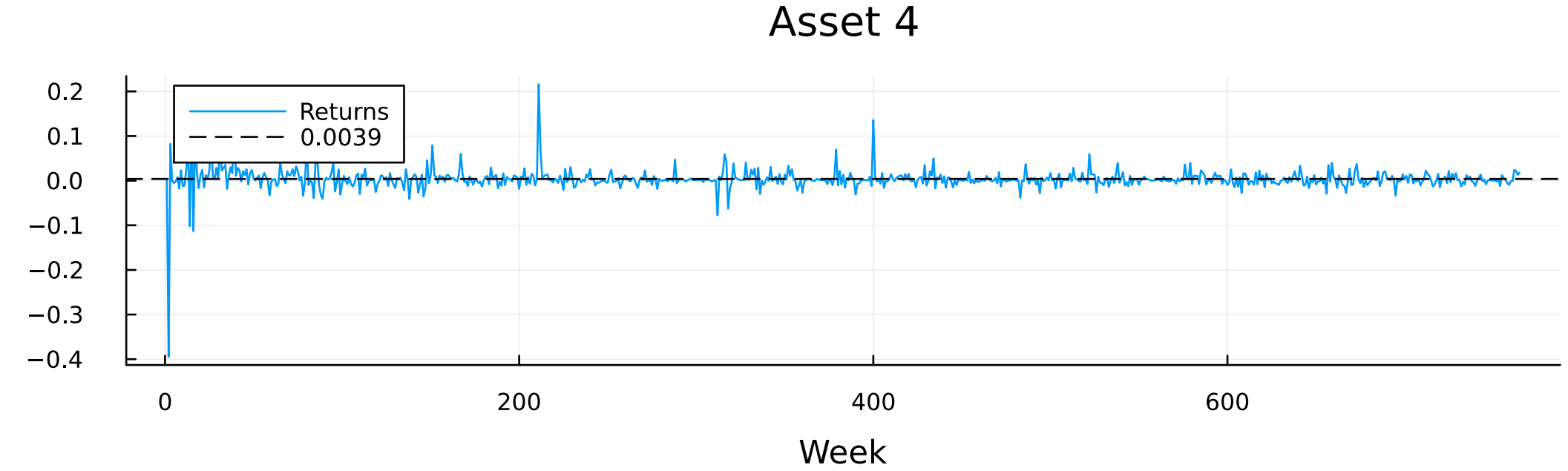
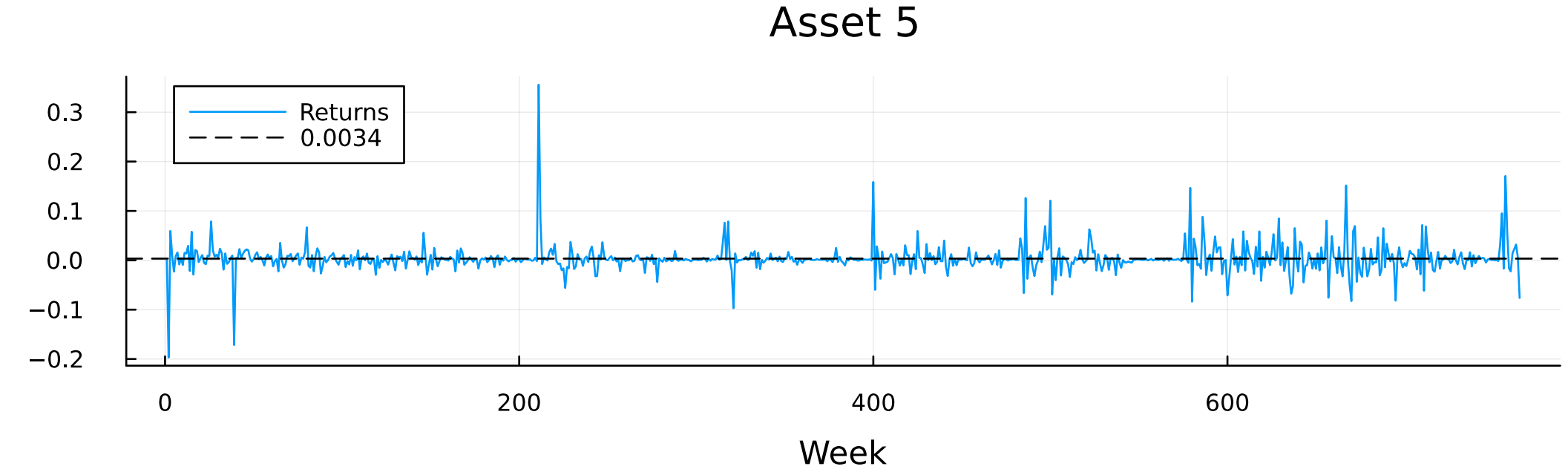
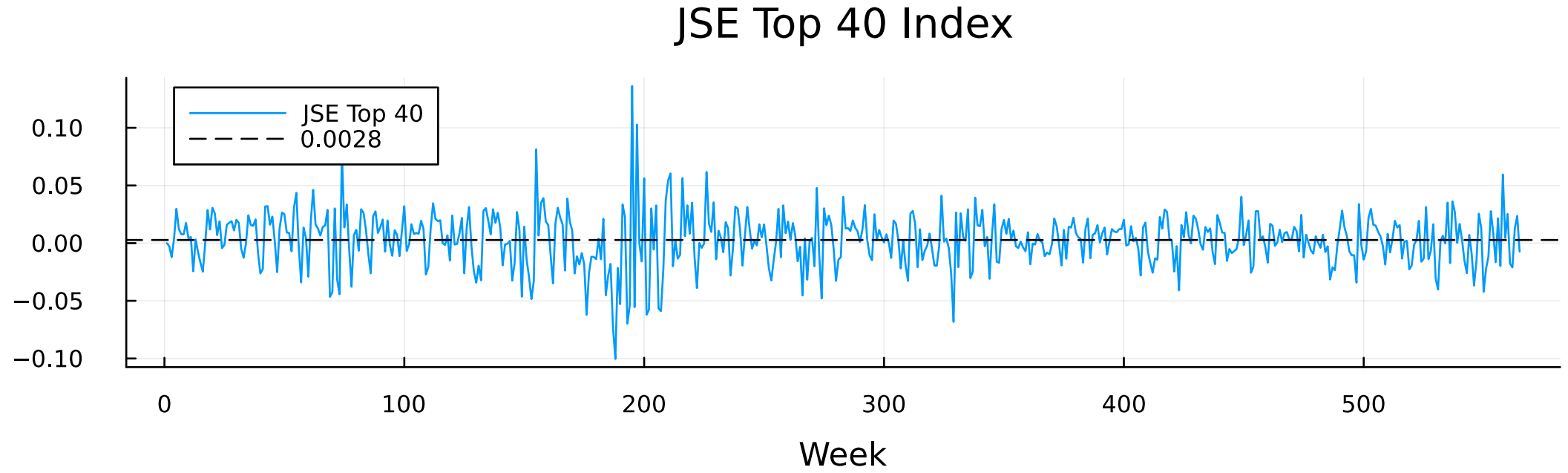

Asset 1, Min Window Fund: 15, Max Window Fund: 100
Returns
0.0041
0.1
0.0
−0.1
−0.2
−0.3
−0.4
0
200
400
600
Week


Asset 2
Returns
0.0034
0.4
0.3
0.2
0.1
0.0
−0.1
−0.2
0
200
400
600
Week


Asset 3
Returns
0.0045
0.15
0.10
0.05
0.00
−0.05
−0.10
−0.15
0
200
400
600
Week


Asset 4
Returns
0.0039
0.2
0.1
0.0
−0.1
−0.2
−0.3
−0.4
0
200
400
600
Week


Asset 5
Returns
0.0034
0.3
0.2
0.1
0.0
−0.1
−0.2
0
200
400
600
Week


JSE Top 40 Index
JSE Top 40
0.0028
0.10
0.05
0.00
−0.05
−0.10
0
100
200
300
400
500
Week