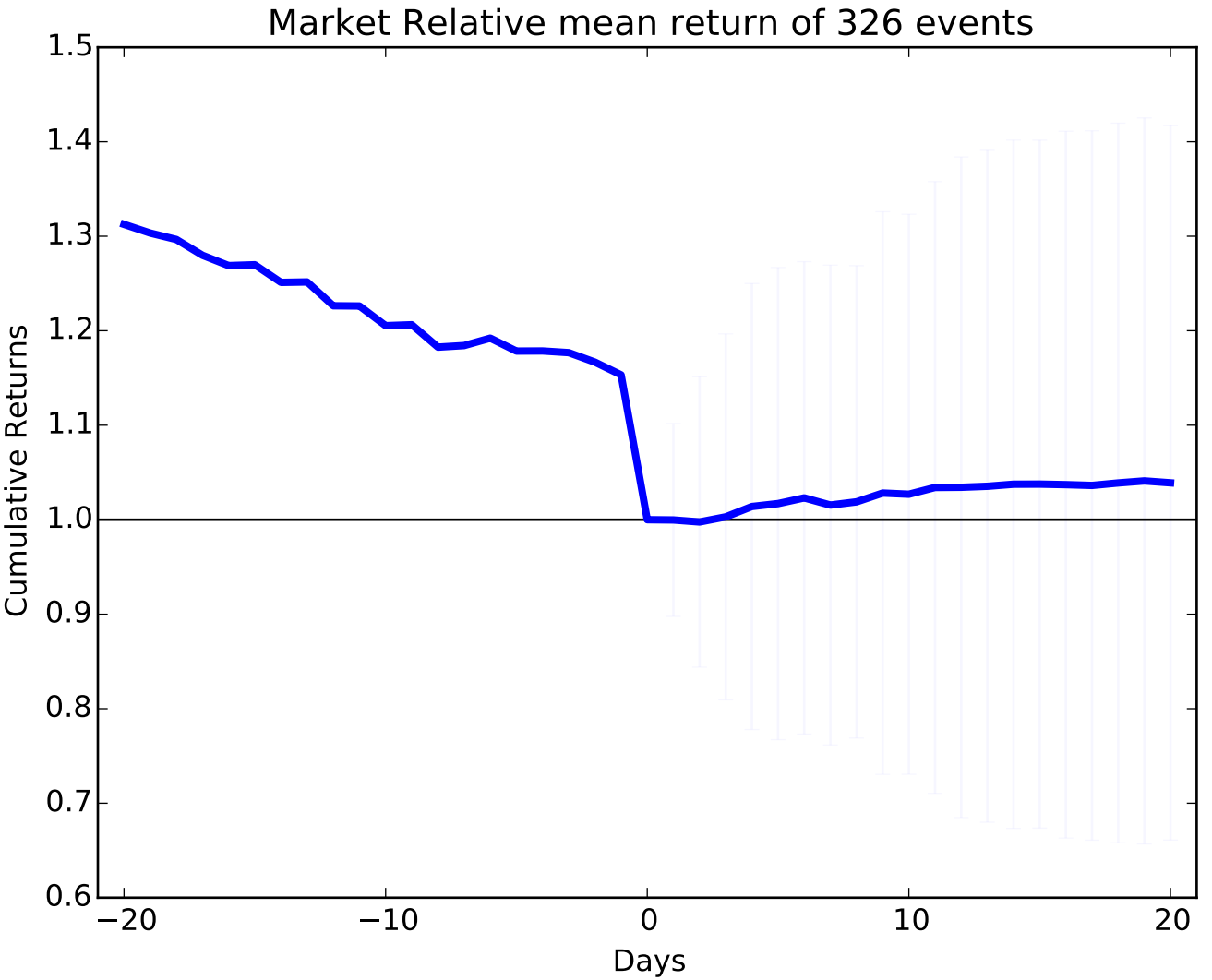
Market Relative mean return of 326 events
Cumulative Returns
Days
1.5
1.4
1.3
1.2
1.1
1.0
0.9
0.8
0.7
0.6
−20
−10
0
10
20