Simple Performance

Legend:
- LongOnly (black, circle)
- LongShort (red, triangle)
- ShortOnly (green, plus)
- BM (blue, cross)

Top panel — Cumulative Return (y-axis: 0.90, 0.95, 1.00, 1.05, 1.10)

Middle panel — Monthly Return (y-axis: −0.08, −0.04, 0.00, 0.04)

Bottom panel — Drawdown (y-axis: −0.10, −0.06, −0.02)

x-axis (Date): 4 12, 5 12, 6 12, 7 12, 8 12, 9 12, 10 12, 11 12, 12 12, 1 13, 2 13, 3 13, 4 13

Date