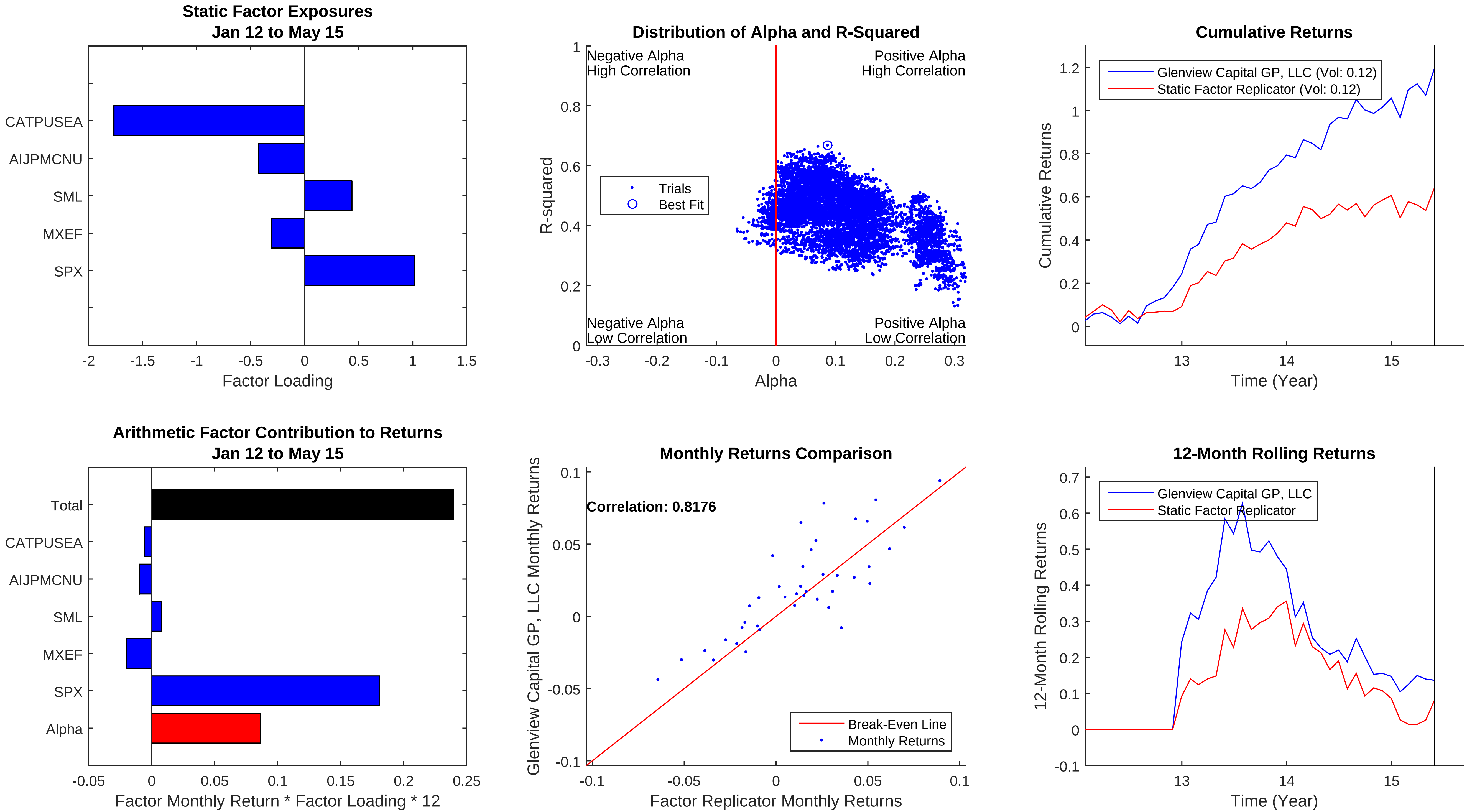
Static Factor Exposures
Jan 12 to May 15
CATPUSEA
AIJPMCNU
SML
MXEF
SPX
Factor Loading
Distribution of Alpha and R-Squared
Negative Alpha
High Correlation
Positive Alpha
High Correlation
Negative Alpha
Low Correlation
Positive Alpha
Low Correlation
Trials
Best Fit
R-squared
Alpha
Cumulative Returns
Glenview Capital GP, LLC (Vol: 0.12)
Static Factor Replicator (Vol: 0.12)
Cumulative Returns
Time (Year)
Arithmetic Factor Contribution to Returns
Jan 12 to May 15
Total
CATPUSEA
AIJPMCNU
SML
MXEF
SPX
Alpha
Factor Monthly Return * Factor Loading * 12
Monthly Returns Comparison
Correlation: 0.8176
Break-Even Line
Monthly Returns
Glenview Capital GP, LLC Monthly Returns
Factor Replicator Monthly Returns
12-Month Rolling Returns
Glenview Capital GP, LLC
Static Factor Replicator
12-Month Rolling Returns
Time (Year)