

Returns Tear Sheet

(compound)
(period length = 5 days)

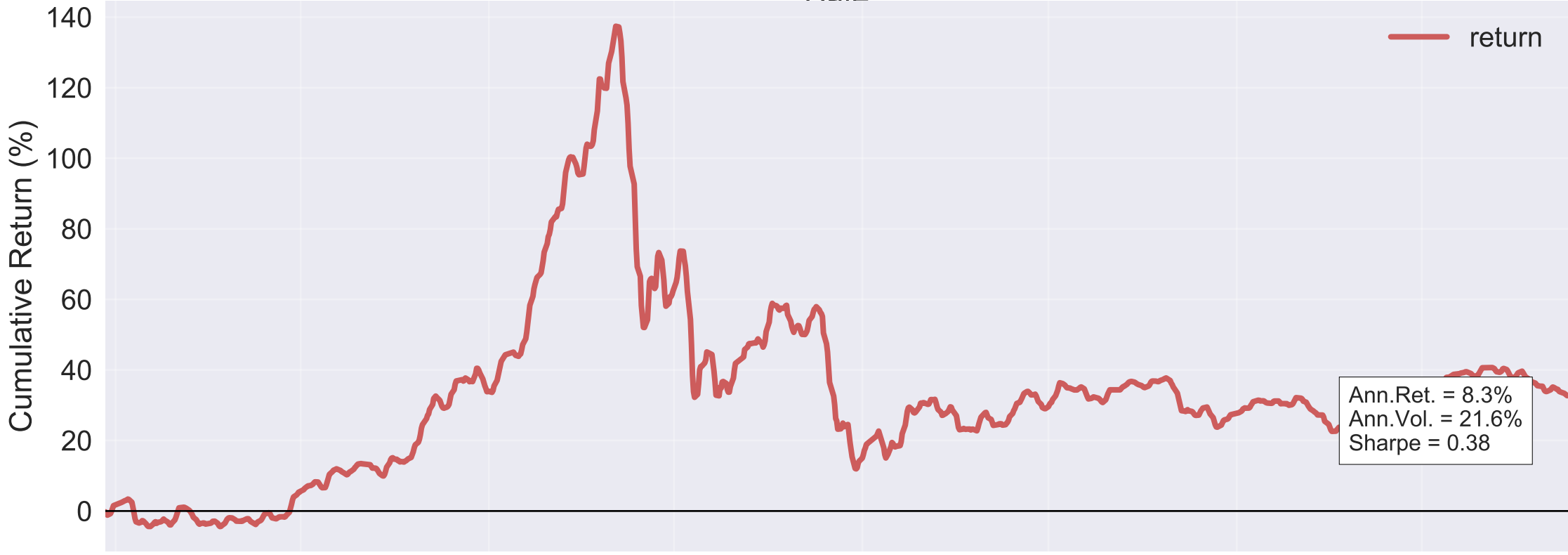
Daily Quantile Return (equal weight within quantile)



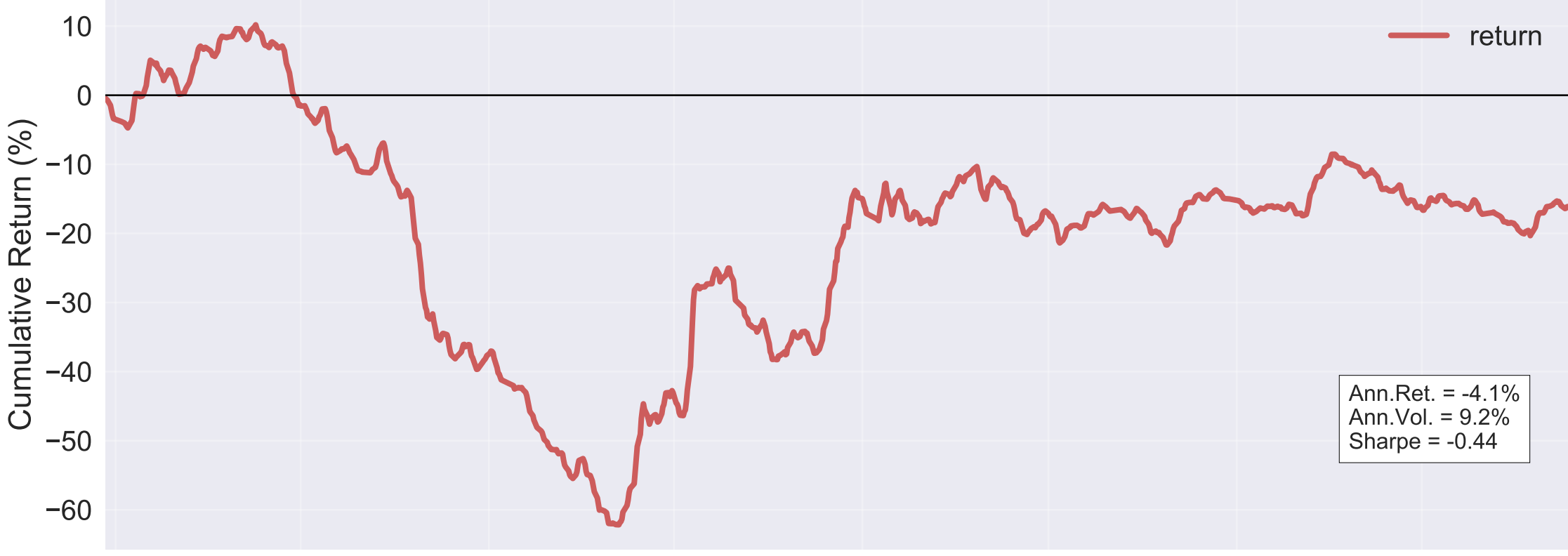
Cumulative Return of Each Quantile (equal weight within quantile)



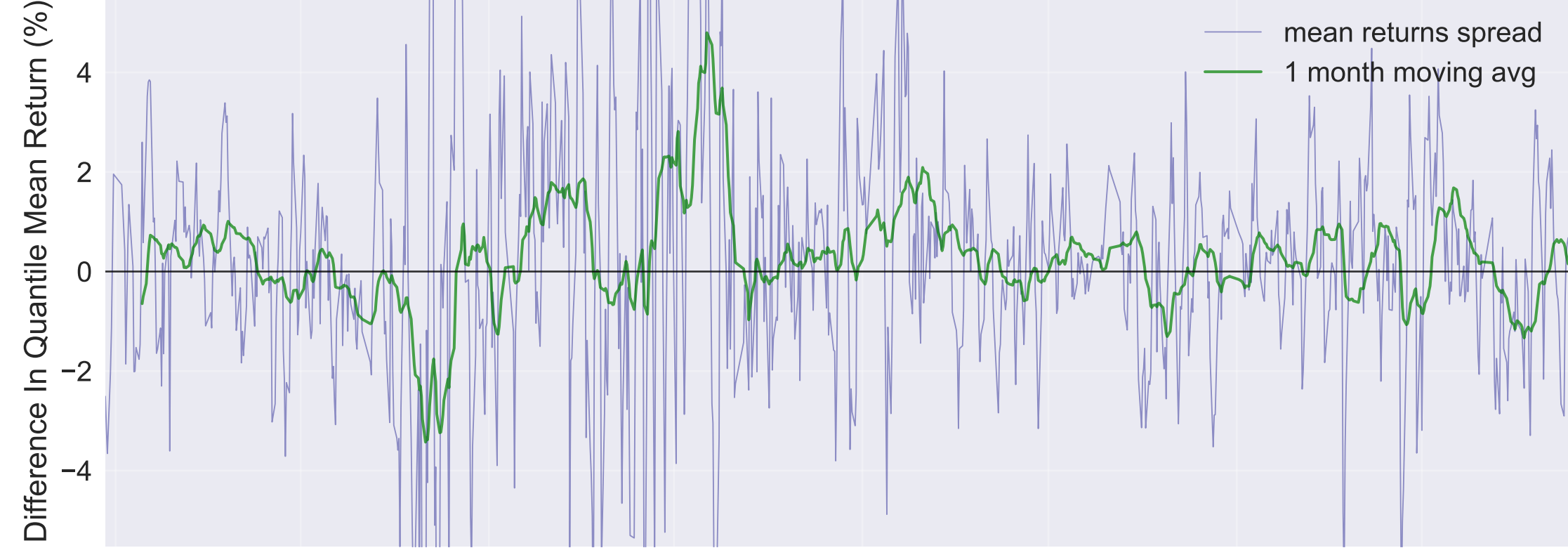
Signal Weighted Long Only Portfolio Cumulative Return



Signal Weighted Short Only Portfolio Cumulative Return



Top Minus Bottom Quantile Return



Top Minus Bottom (long top, short bottom) Portfolio Cumulative Return

