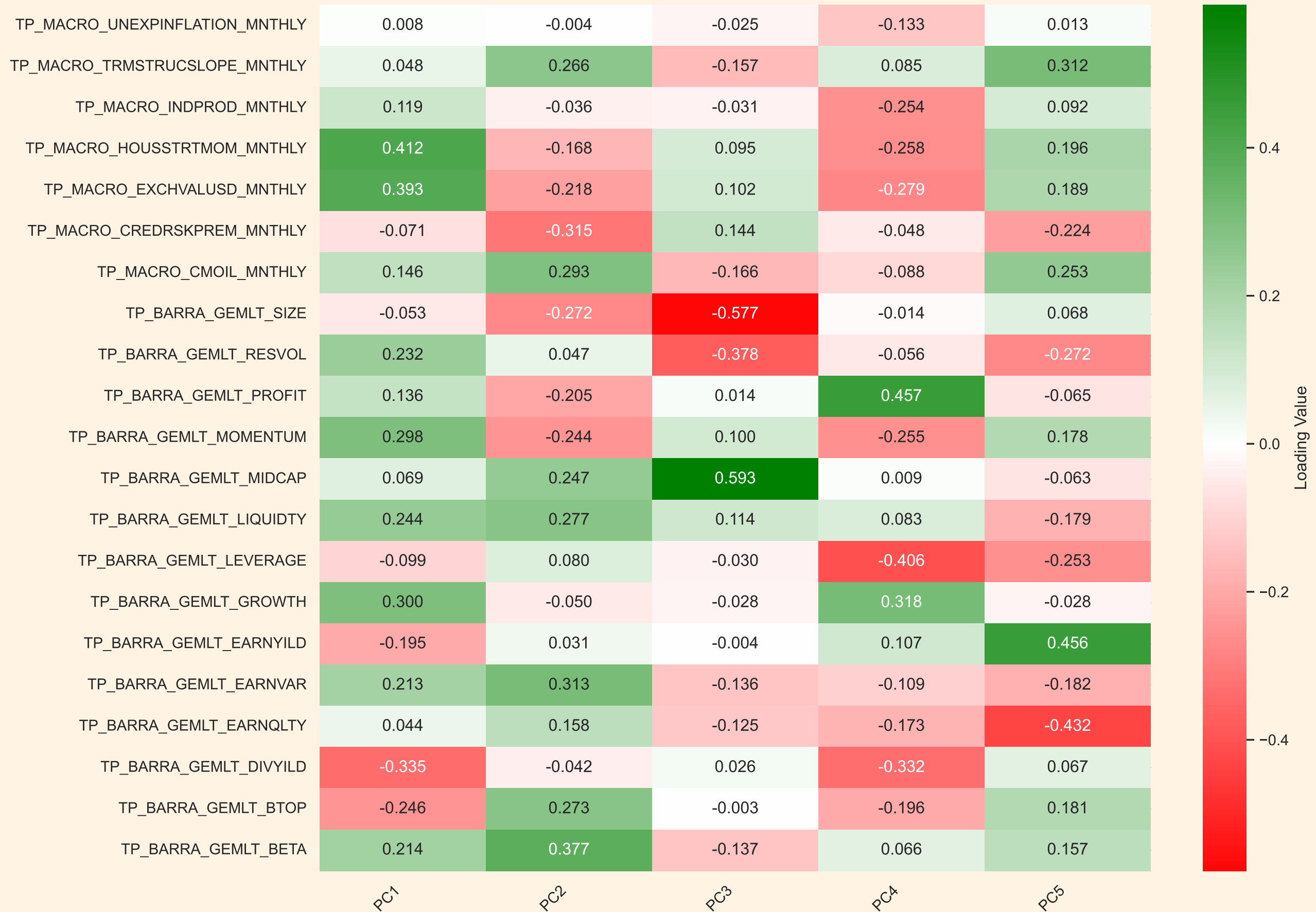
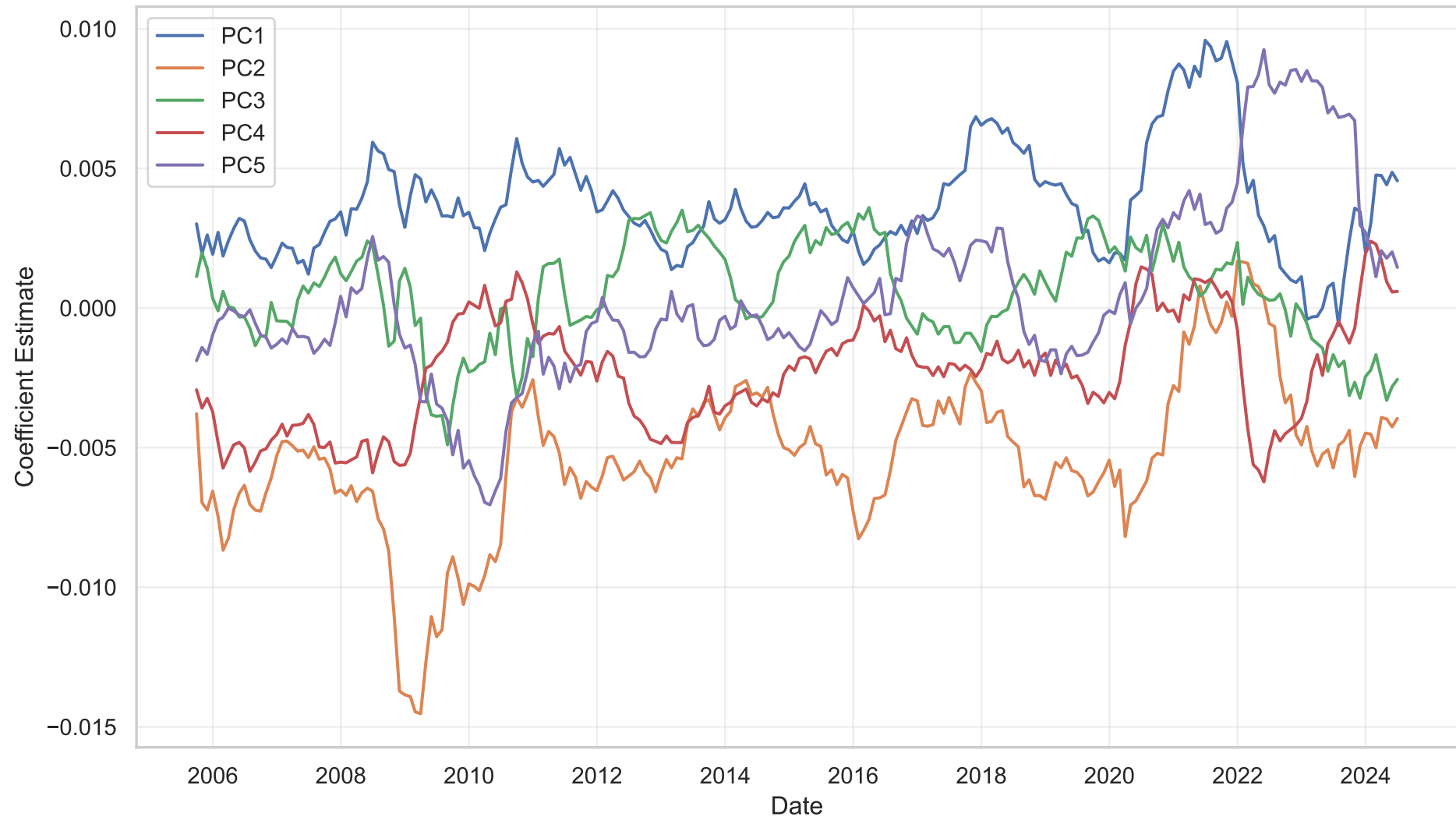


PCA Component Loadings

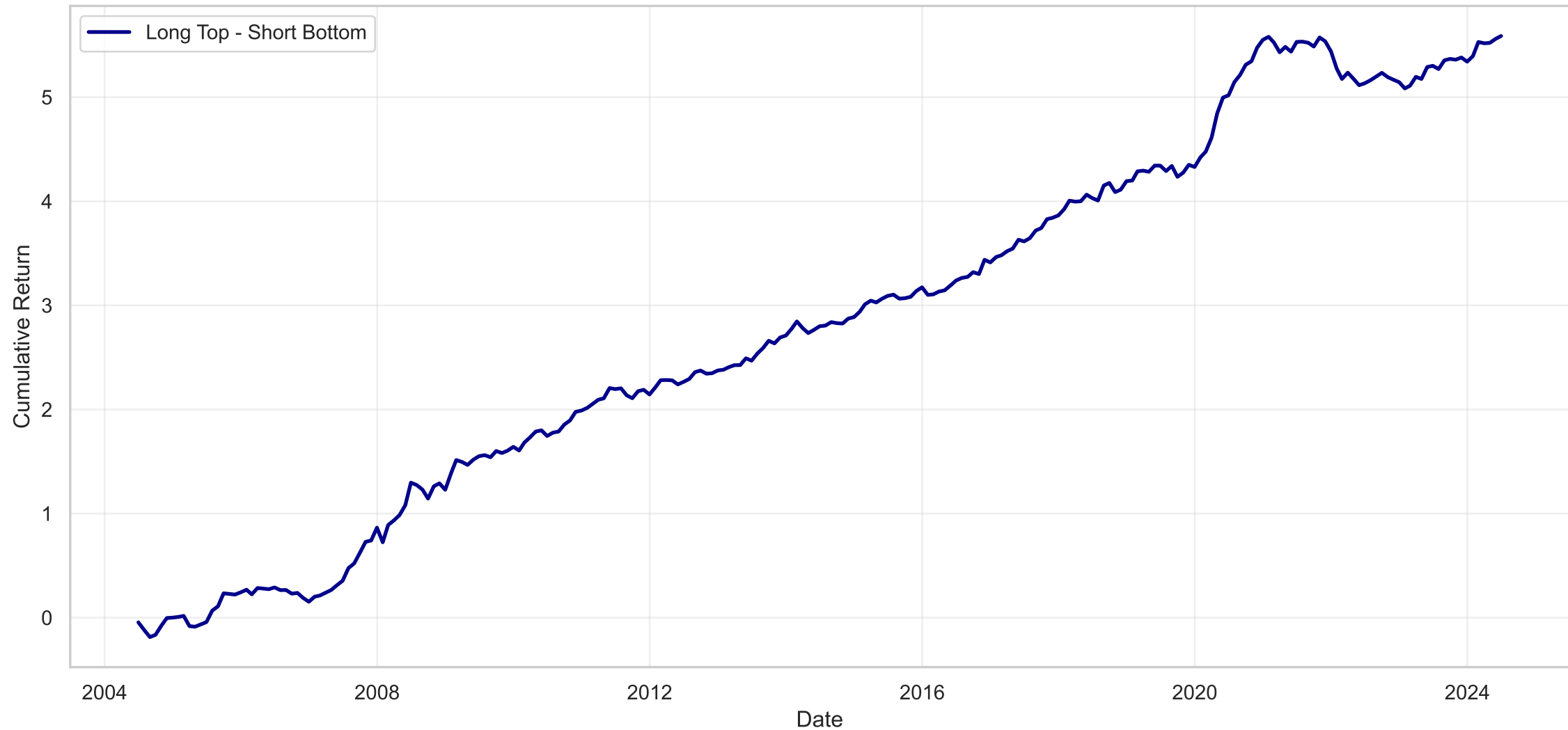




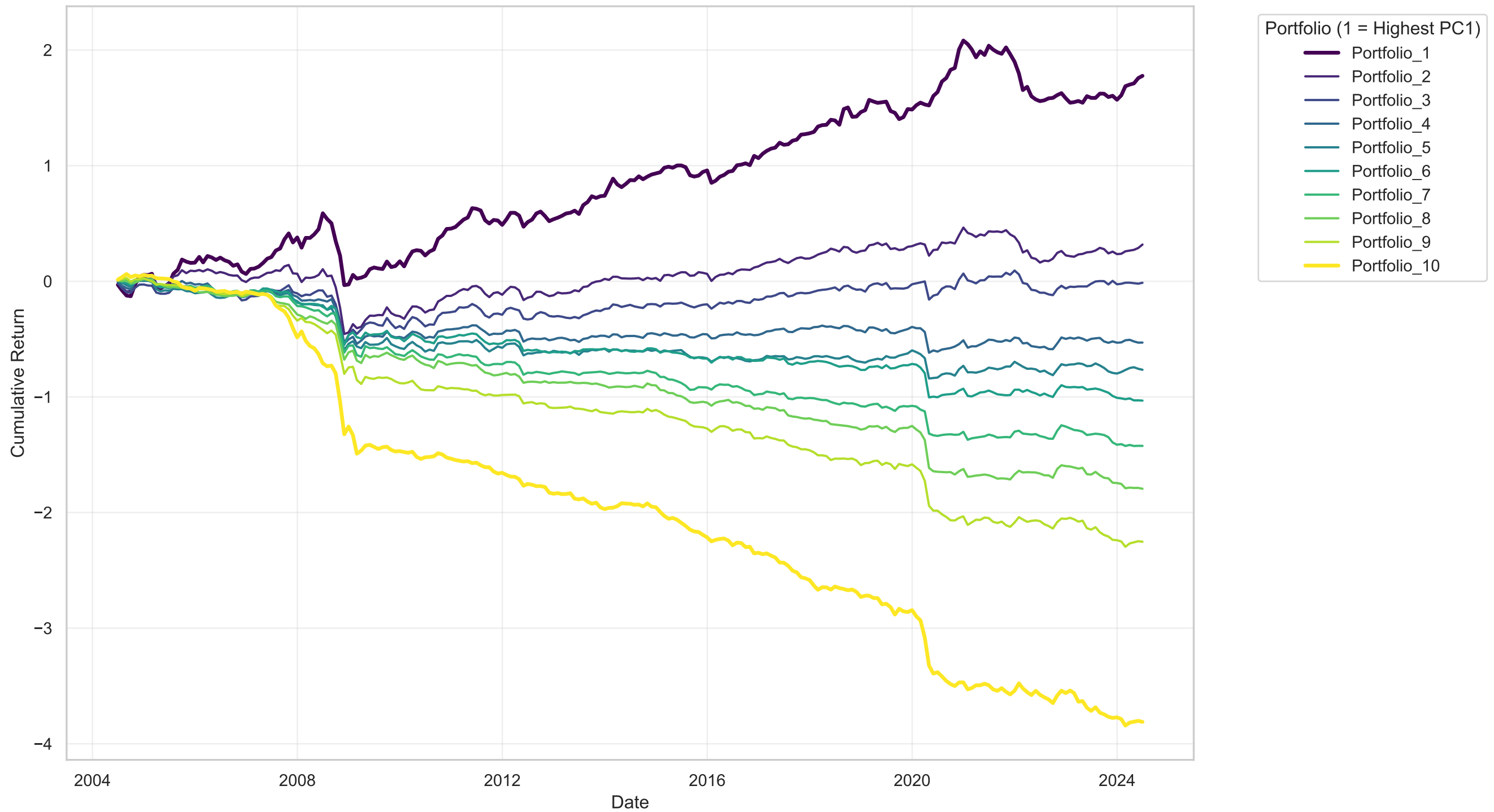
Rolling Average of Daily Regression Coefficients



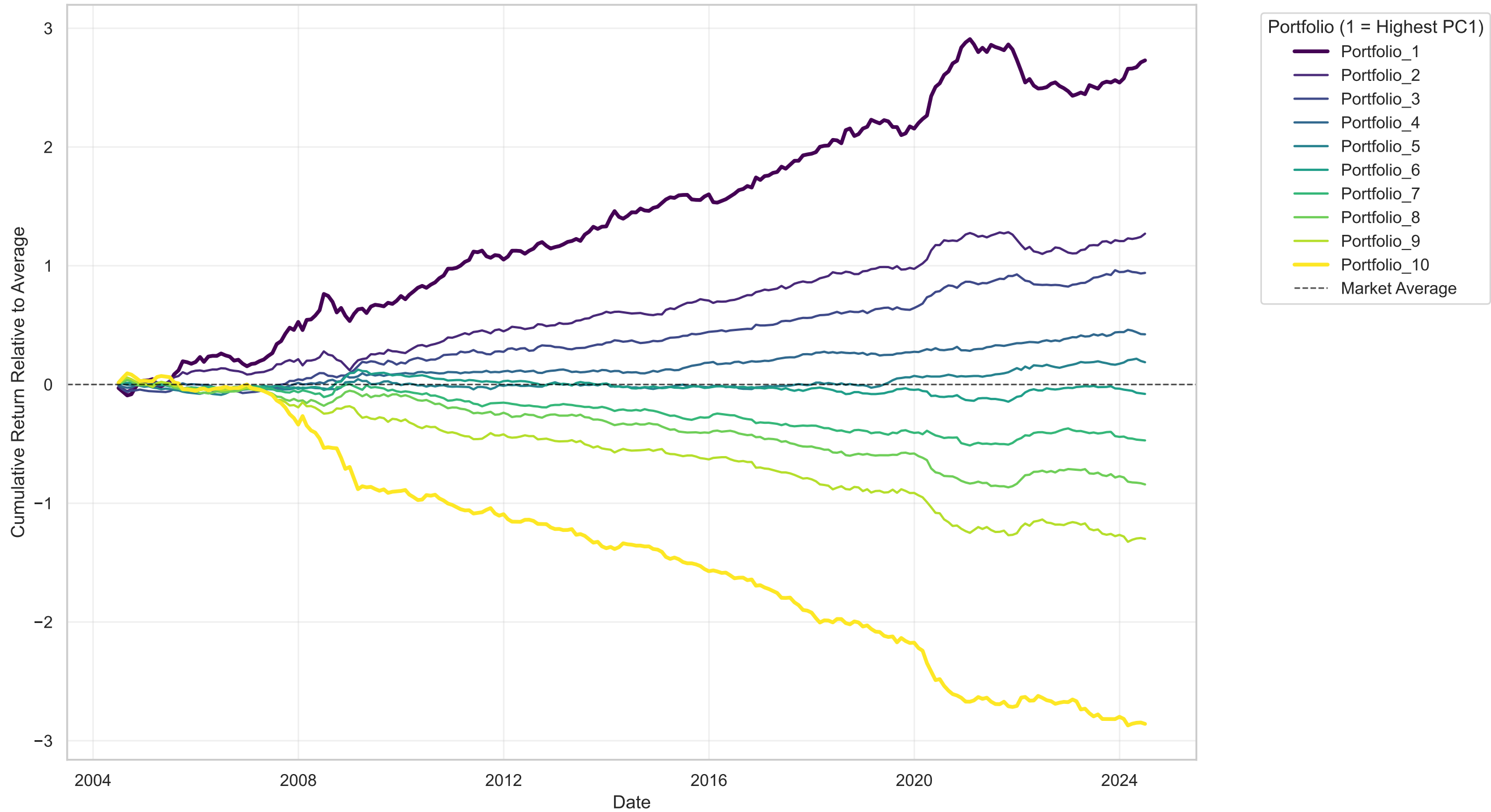
Cumulative Long-Short Portfolio Return (PC1-Sorted)

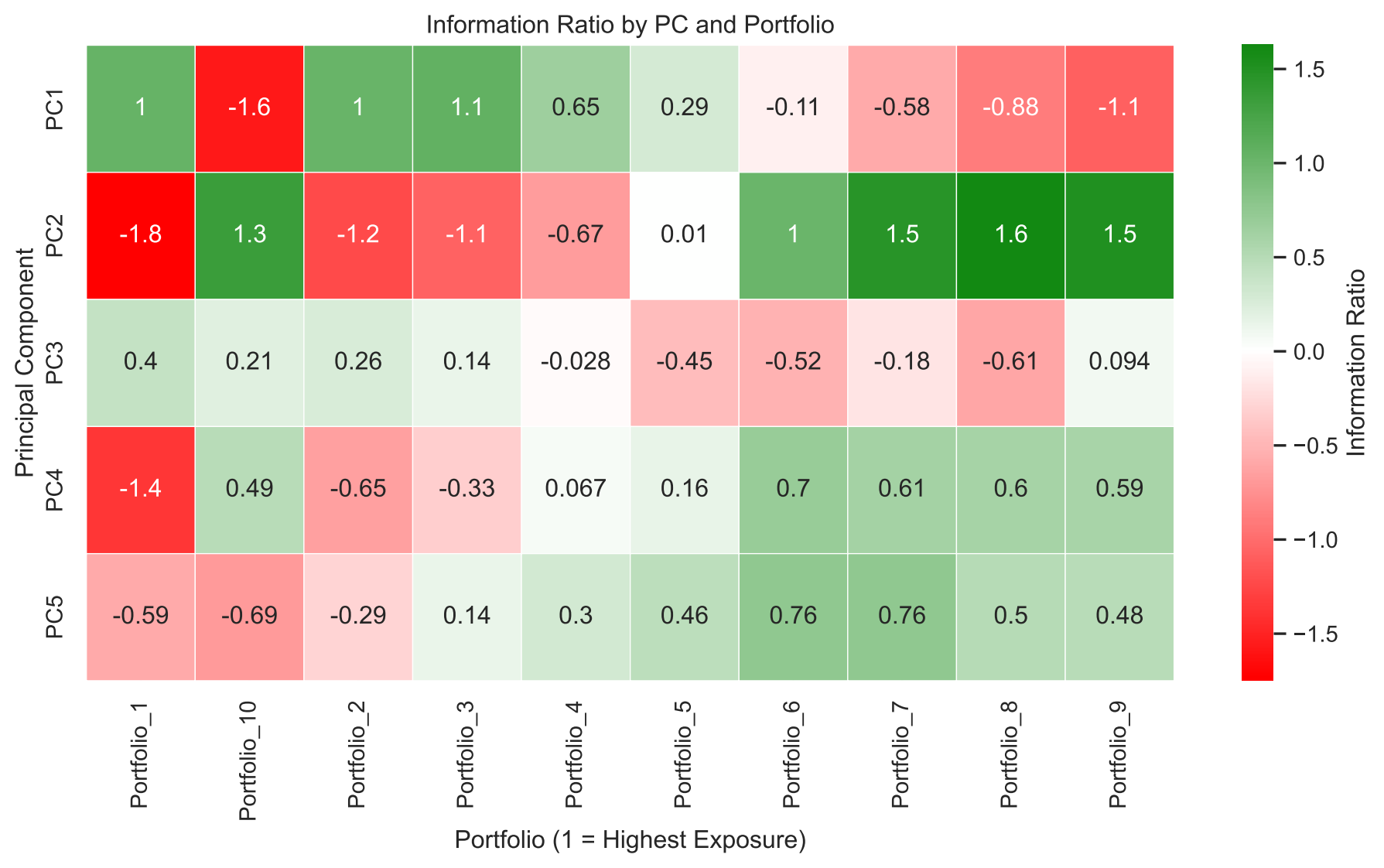


Cumulative Returns: PC1-Sorted Portfolios



Cumulative Relative Returns: PC1-Sorted vs. Market Average





Top 100 PC1 Names on 2024-06-30

gvkey	CompanyName	PC_Score
17656701	SUPER MICRO COMPUTER INC	6.320243890872261
17526901	CELSIUS HOLDINGS INC	5.749618239074119
11776801	NVIDIA CORP	4.825073395024984
3821201	APPLOVIN CORP	4.675972088816722
3893101	CONFLUENT INC	4.675267971111933
11153401	MICROSTRATEGY INC	4.477496972037408
3929301	ROBINHOOD MARKETS INC	4.4219711044254915
2790701	E.L.F. BEAUTY INC	4.3937609435970595
6364301	ABERCROMBIE & FITCH -CL A	4.196621779433985
4199601	Unknown	4.033564289158142
4029201	Unknown	3.9000646932496594
17540401	FIRST SOLAR INC	3.8849981421668467
3617501	VERTIV HOLDINGS CO	3.846365246881586
14504901	GAMESTOP CORP	3.8428723729637815
12642301	ONTO INNOVATION INC	3.6474321926789286
15737302	VISTRA CORP	3.4511099686331415
1948401	FORTRESS TRANS INFRASTR INVS	3.216017349304399
2103201	VIKING THERAPEUTICS INC	3.1921233074693354
1659701	LATTICE SEMICONDUCTOR CORP	3.1242908930507474
2179801	FRESHPET INC	3.0961631870634685
2074801	ARISTA NETWORKS INC	3.0842945725571727
3518201	CROWDSTRIKE HOLDINGS INC	3.067244339742237
3952401	TOAST INC -REDH	3.0070564274577767
2674601	NUTANIX INC	2.946814195497345
6499701	COMFORT SYSTEMS USA INC	2.9390205026712892
1050401	TEXAS PACIFIC LAND CORP	2.9283469990916218
1846501	ANTERO RESOURCES CORP	2.9159436209840113
3619301	AZEK COMPANY INC (THE)	2.910540406548578
2154201	AAON INC	2.8547727585381177
2649401	Atlassian Corp. Plc	2.8471743597099906
6485701	SAREPTA THERAPEUTICS INC	2.837005741852884
2901501	DECKERS OUTDOOR CORP	2.7797224917074703
17958301	FABRINET	2.7270159697222267
3691001	PALANTIR TECHNOLOG INC	2.697276903631088
3627301	PROCORE TECHNOLGY INC	2.6706743948296916
3887001	CORE & MAIN INC	2.5544692563776072
3996301	KYNDRYL HOLDINGS INC -SPN	2.5262383133879522
16475501	CROCS INC	2.5140151994810025
15163001	HALOZYME THERAPEUTICS INC	2.504645250838237
3912201	DUOLINGO INC	2.4905733204173877

gvkey	CompanyName	PC_Score
3981101	RIVIAN AUTOMOTIVE INC	6.166570612545479
3099901	CARVANA CO	6.0327045224586335
3741301	AFFIRM HOLDINGS INC	5.793731058073892
3586801	BILL.COM HOLDINGS INC	5.544299028559448
2180801	CAESARS ENTERTAINMENT INC	5.3258514407549225
2763801	ALCOA CORP	5.153110503203572
2975101	ALBEMARLE CORP	5.061457930412723
310701	CLEVELAND-CLIFFS INC	4.758735724148233
167801	APA CORP	4.384303639996815
3891601	SOFI TECHNOLOGIES INC	4.3834550022770555
16429601	DISCOVERY INC	4.25721816054005
3252601	MONGODB INC	4.139311416242005
2601301	SM ENERGY CO	4.118963801110379
18781201	MATADOR RESOURCES CO	4.042513749380951
1178101	OVINTIV INC	3.9747321664795923
3238201	ROKU INC	3.9017224744187557
3474901	COINBASE GLOBAL INC	3.8939467172409645
1218101	REPLIGEN CORP	3.7705167713430696
14127701	EXACT SCIENCES CORP	3.7704047078800826
2736401	TWILIO INC	3.6769598572102096
990401	SOUTHWESTERN ENERGY CO	3.6703271875194075
674201	LINCOLN NATIONAL CORP	3.601391217331235
16212901	MOSAIC CO	3.5835795993221855
1456101	II-VI INC	3.492260060175345
18703905	ZILLOW GROUP INC	3.483928591218101
1371403	VIACOMCBS INC	3.4817780522096804
701701	MARATHON OIL CORP	3.443073810099602
2323801	ETSY INC	3.3270617938698046
2596405	CHART INDUSTRIES INC	3.2888234596119923
19615901	PBF ENERGY INC	3.2619318947169385
3560401	CLOUDFLARE INC	3.236549347719869
762001	MURPHY OIL CORP	3.2235121871509036
2122702	LIBERTY BROADBAND CORP	3.219637726306139
14931801	WYNN RESORTS LTD	3.1784882923937094
499001	GAP INC	3.159659519831746
10443201	NORWEGIAN CRUISE LINE HLDGS	3.1285004780367953
13548404	FRONTIER COMMUNIC PARENT INC	3.1257163984580445
6389201	NOV INC	3.1238589942734154
2354601	CERIDIAN HCM HOLDING	3.1103195203563816
461102	MACY'S INC	3.084622240670691

Portfolio Metrics (first 30 rows)

PC	Portfolio	Mean_Return_Ann	Vol_Ann	Sharpe	IR
PC1	Portfolio_1	0.0885	0.1721	0.514	1.033
PC1	Portfolio_2	0.0158	0.1198	0.132	1.026
PC1	Portfolio_3	-0.0006	0.1086	-0.006	1.062
PC1	Portfolio_4	-0.0264	0.0936	-0.282	0.654
PC1	Portfolio_5	-0.0381	0.0923	-0.413	0.286
PC1	Portfolio_6	-0.0514	0.0939	-0.547	-0.114
PC1	Portfolio_7	-0.0709	0.0946	-0.749	-0.578
PC1	Portfolio_8	-0.0893	0.0981	-0.911	-0.882
PC1	Portfolio_9	-0.1122	0.1026	-1.093	-1.086
PC1	Portfolio_10	-0.1898	0.1386	-1.369	-1.578
PC2	Portfolio_1	-0.2982	0.2056	-1.45	-1.75
PC2	Portfolio_2	-0.1466	0.1545	-0.949	-1.223
PC2	Portfolio_3	-0.1007	0.1218	-0.827	-1.073
PC2	Portfolio_4	-0.072	0.1086	-0.663	-0.672
PC2	Portfolio_5	-0.0472	0.0945	-0.499	0.01
PC2	Portfolio_6	-0.0124	0.0857	-0.145	1.019
PC2	Portfolio_7	0.0178	0.0816	0.218	1.46
PC2	Portfolio_8	0.0401	0.0823	0.487	1.626
PC2	Portfolio_9	0.0593	0.0894	0.664	1.518
PC2	Portfolio_10	0.0853	0.1018	0.839	1.345
PC3	Portfolio_1	-0.0165	0.0902	-0.183	0.403
PC3	Portfolio_2	-0.0325	0.0861	-0.377	0.256
PC3	Portfolio_3	-0.0416	0.0924	-0.45	0.137
PC3	Portfolio_4	-0.0487	0.0984	-0.495	-0.028
PC3	Portfolio_5	-0.0633	0.1075	-0.589	-0.449
PC3	Portfolio_6	-0.0673	0.1148	-0.586	-0.524
PC3	Portfolio_7	-0.0563	0.1218	-0.463	-0.184
PC3	Portfolio_8	-0.0786	0.1253	-0.627	-0.608
PC3	Portfolio_9	-0.0416	0.1239	-0.335	0.094
PC3	Portfolio_10	-0.0287	0.1291	-0.223	0.206