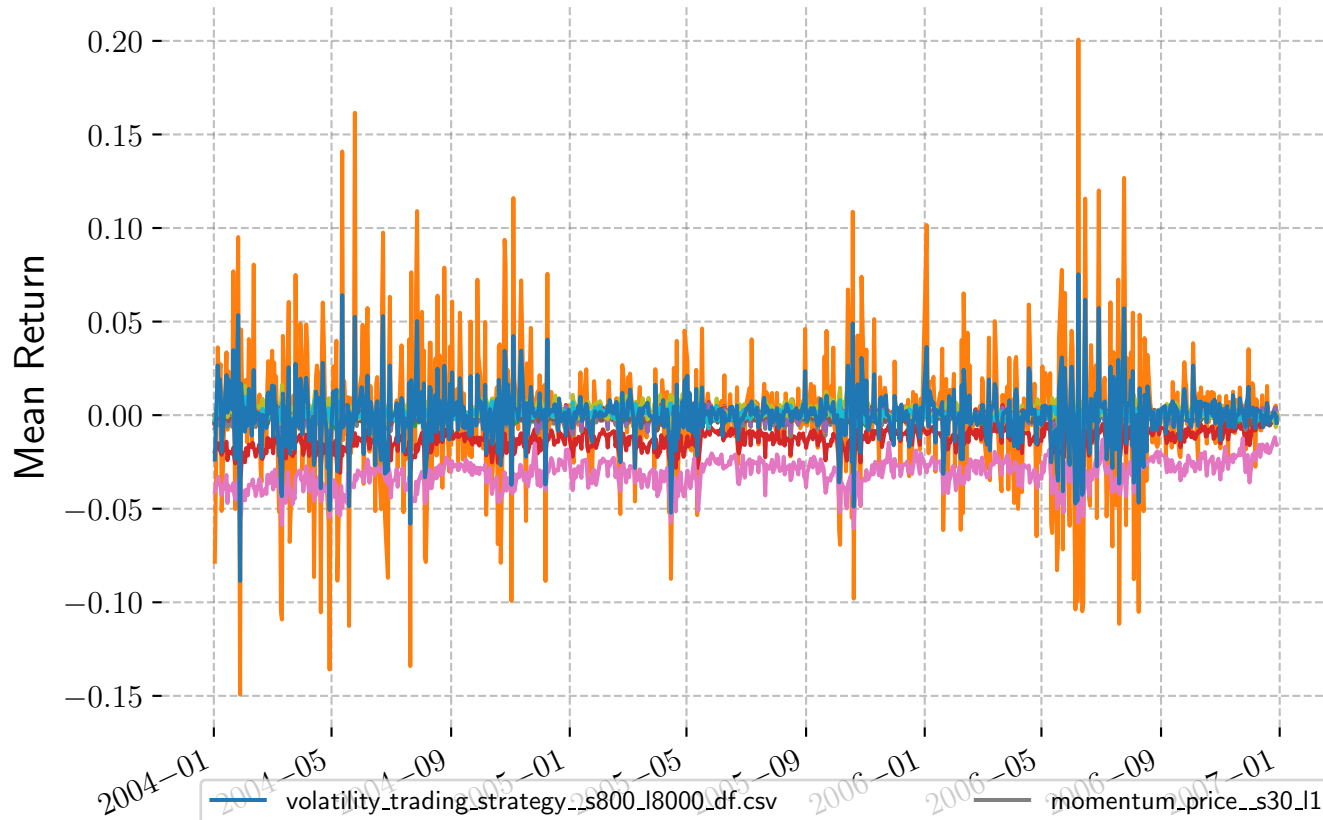
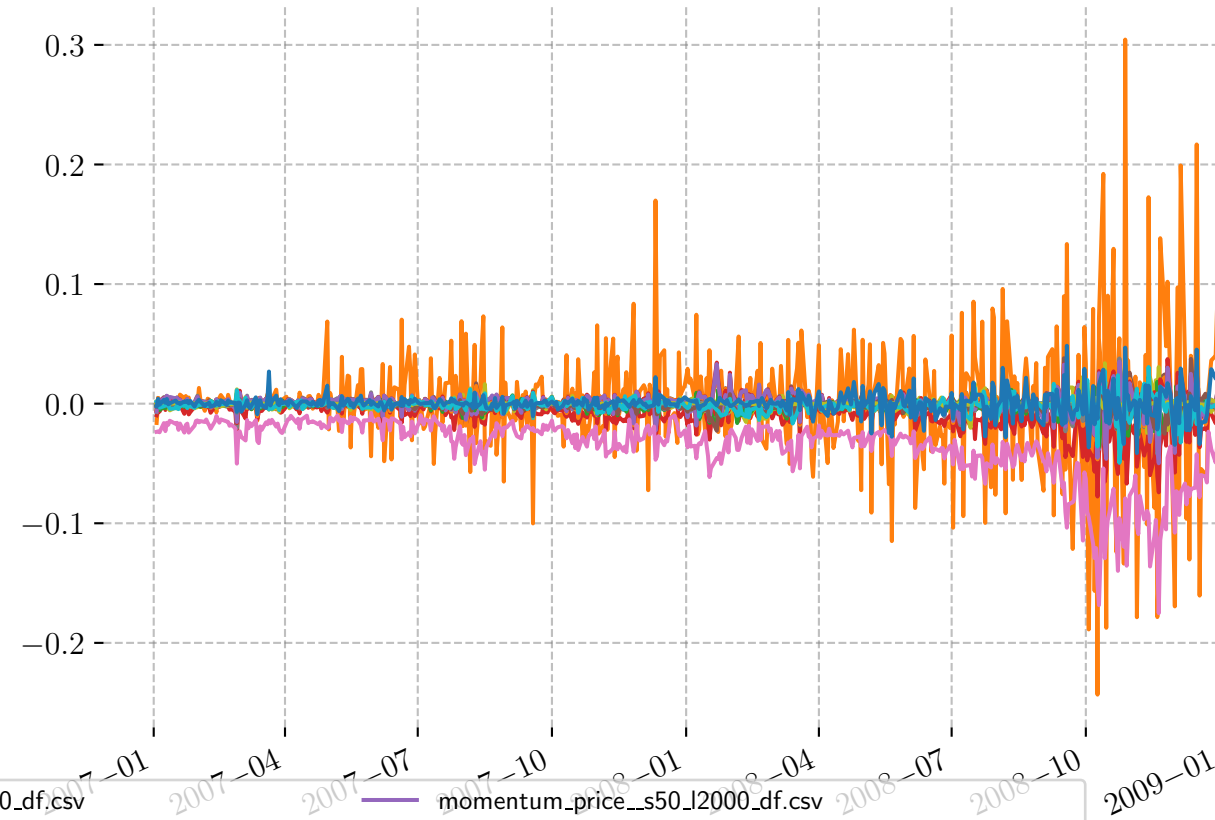


Returns Before 2007



Returns From 2007



- |                                                       |                                                     |                                                       |
|-------------------------------------------------------|-----------------------------------------------------|-------------------------------------------------------|
| volatility_trading_strategy__s800_l8000_df.csv        | momentum_price__s30_l1200_df.csv                    | momentum_price__s50_l2000_df.csv                      |
| volatility_trading_strategy__s5_l1200_df.csv          | momentum_excess_vol__ps5_pl200_vs5_vl200_df.csv     | momentum_excess_vol__ps100_pl2000_vs100_vl2000_df.csv |
| momentum_excess_vol__ps400_pl5000_vs400_vl5000_df.csv | volatility_trading_strategy__s100_l2000_df.csv      | momentum_price__s5_l200_df.csv                        |
| momentum_price__s10_l400_df.csv                       | volatility_trading_strategy__s400_l5000_df.csv      | volatility_trading_strategy__s1000_l8000_df.csv       |
| momentum_excess_vol__ps200_pl4000_vs200_vl4000_df.csv | momentum_price__s400_l5000_df.csv                   | volatility_trading_strategy__s30_l1200_df.csv         |
| momentum_price__s200_l4000_df.csv                     | momentum_excess_vol__ps30_pl1200_vs30_vl1200_df.csv | momentum_excess_vol__ps10_pl400_vs10_vl400_df.csv     |
| volatility_trading_strategy__s200_l4000_df.csv        | momentum_price__s100_l1500_df.csv                   | volatility_trading_strategy__s10_l400_df.csv          |