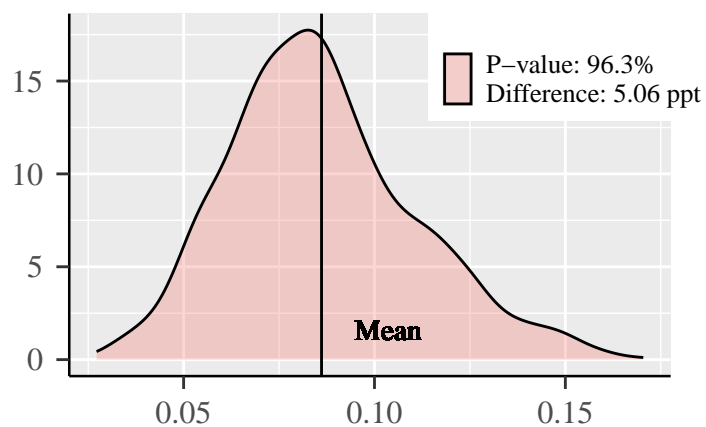


### FutRet (8-week horizon)

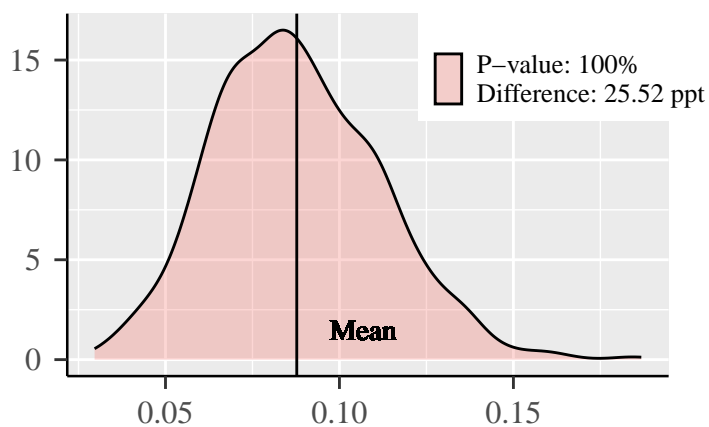
Density (N = 1000)



Note: the adjusted R-squared value in the baseline model is 13.67%.

### DOilVol (8-week horizon)

Density (N = 1000)



Note: the adjusted R-squared value in the baseline model is 34.29%.