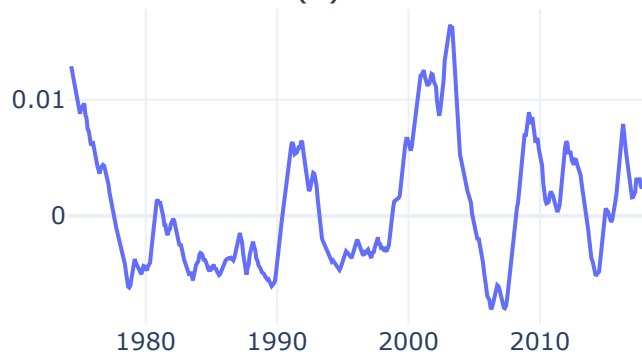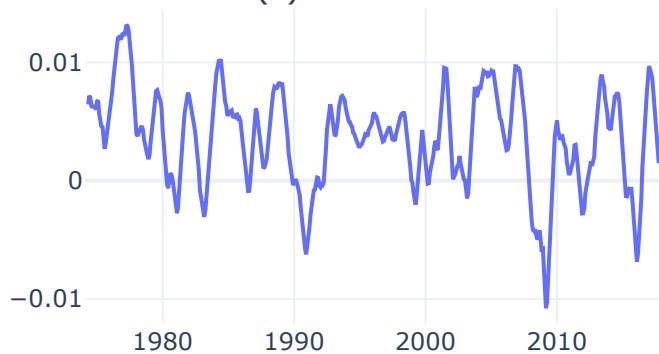Anomaly expected returns

(a) Size
(b) Value
(c) Momentum
(d) Profitability