Volatility Reaction by Size —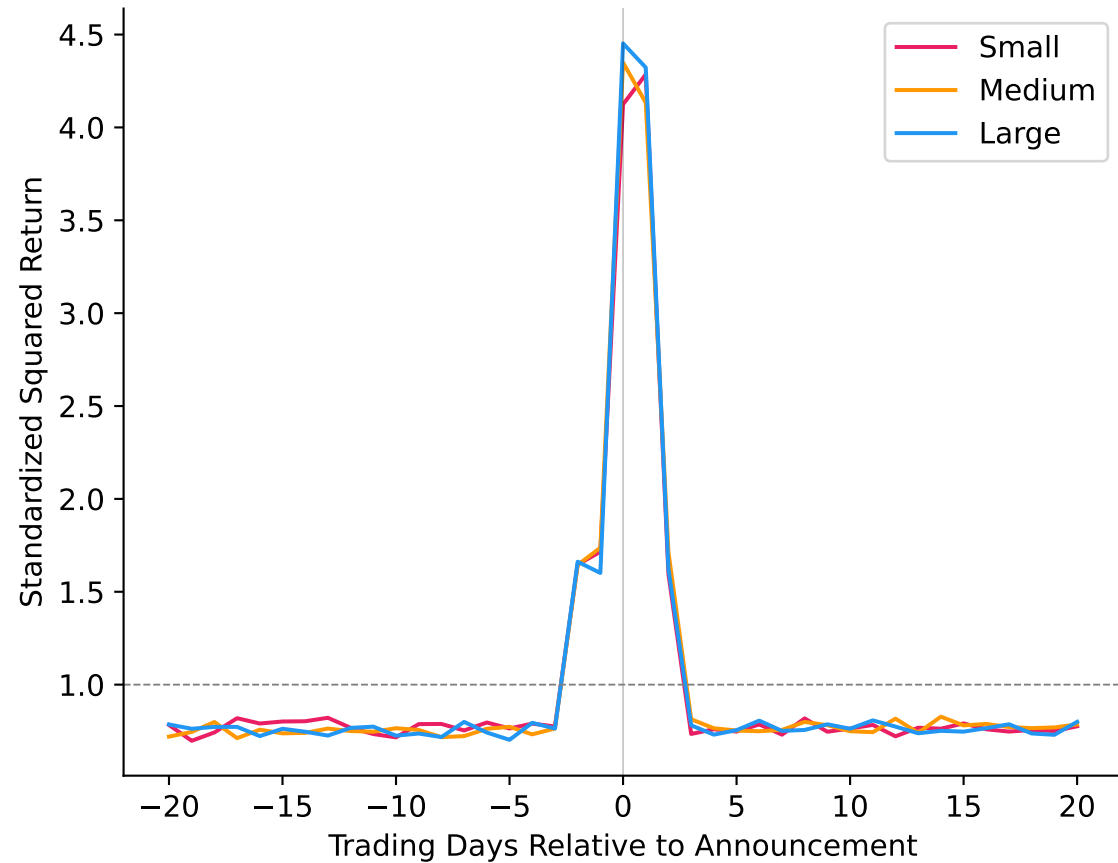 Volume Reaction by Size