

		RW	DKW	GW	
				option	oil
In-Sample (1990-2013)	1m	0.003401585353471	0.002658497379662	0.002986107075085	0.00298447
	6m	0.015075179670670	0.008672047406964	0.011504461502062	0.0114902
	12m	0.027062338970873	0.012086440104836	0.019619491387490	0.01958570
Out-of-Sample (2014-2015)	1m	0.002662854362953	0.003321733023336	0.002581300431064	0.0025803
	6m	0.008535651121990	0.010077738784987	0.008104384870160	0.0080820

  

		RW	DKW	GW		
				option	oil	full*
In-Sample (1990-2012)	1m	0.0034	0.0027	0.0027		
	6m	0.0153	0.0088	0.0087		
	12m	0.0275	0.0123	0.0121		
Out-of-Sample (2013-2015)	1m	0.0027	0.0033	0.0027		
	6m	0.0085	0.0098	0.0065		
	12m	0.0156	0.0134	0.0065		