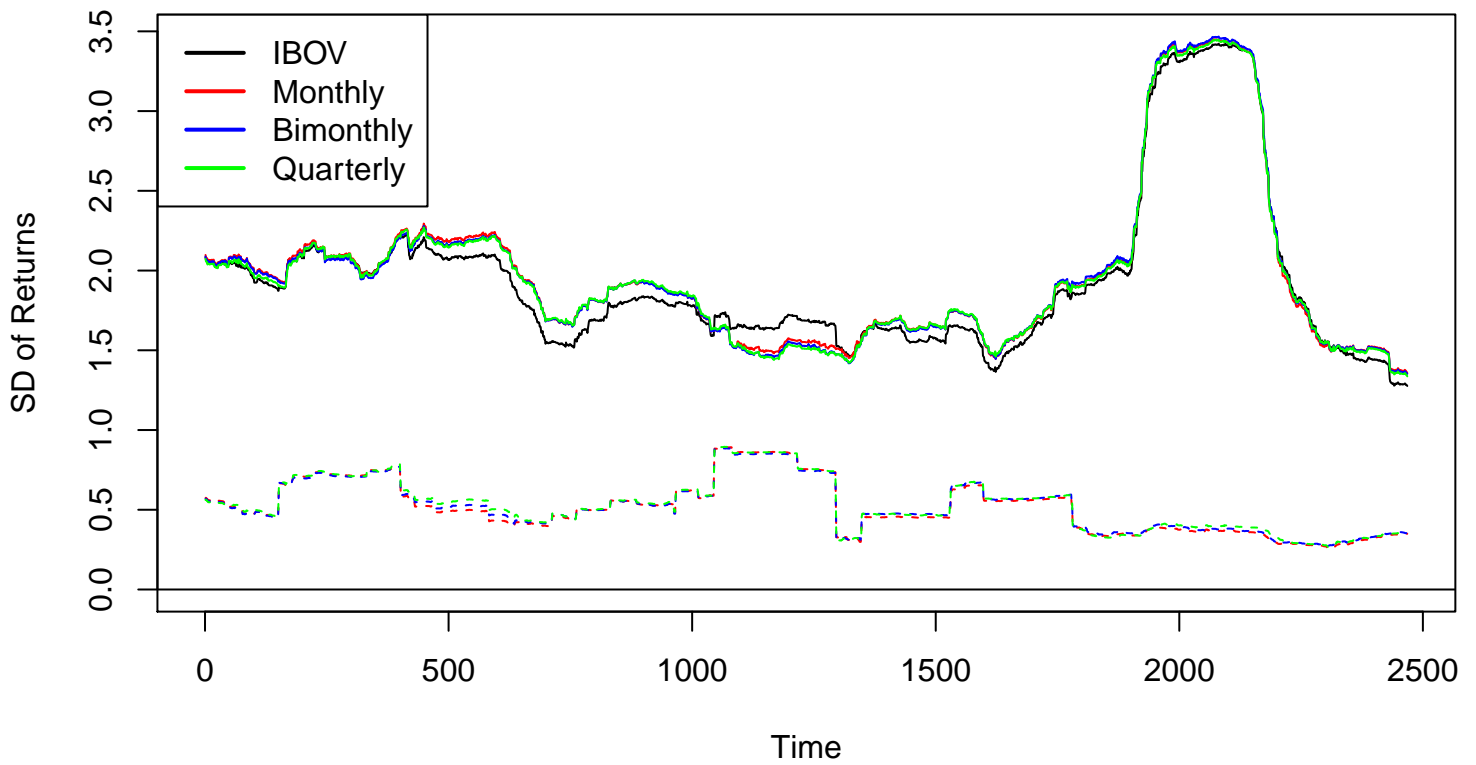


SD of returns of the las.15 portfolio without TC (trailing 250 days)



SD of returns of the las.15 portfolio with TC (trailing 250 days)

