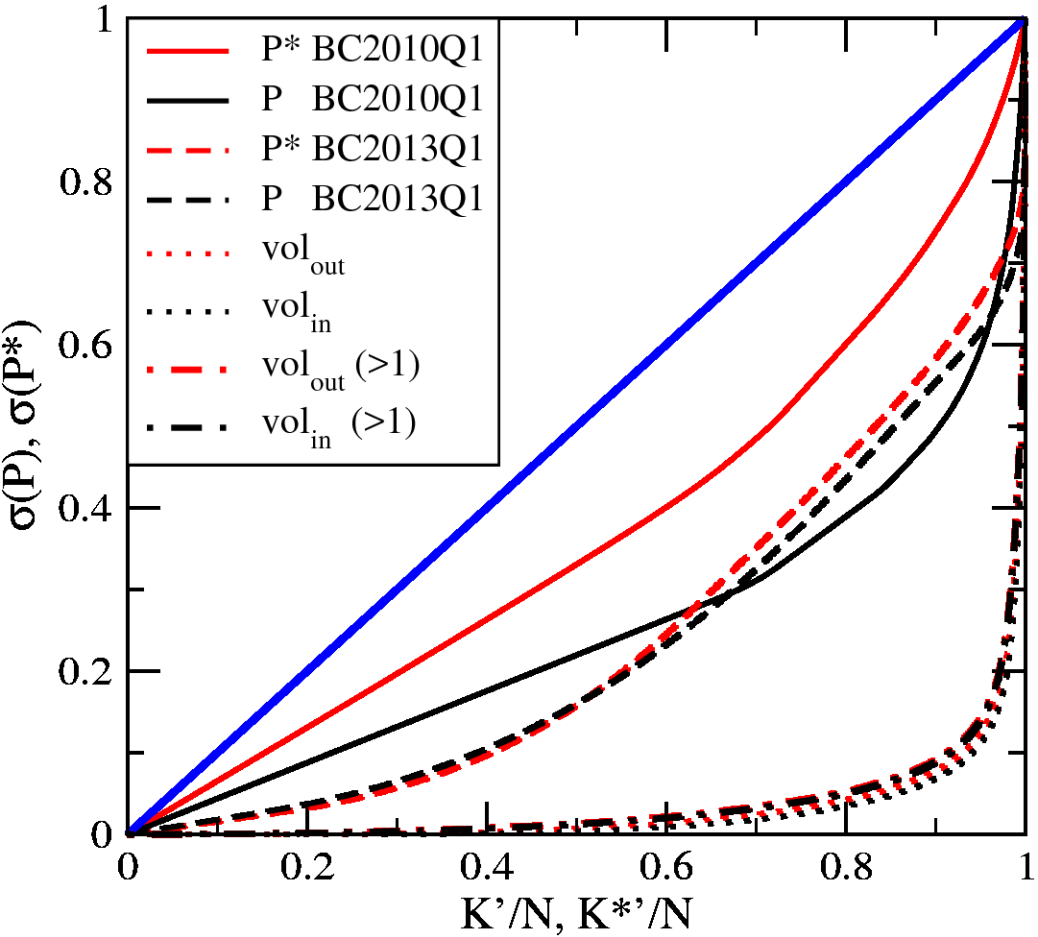
P* BC2010Q1
P BC2010Q1
P* BC2013Q1
P BC2013Q1
vol_out
vol_in
vol_out (>1)
vol_in (>1)
σ(P), σ(P*)
K'/N, K*'/N
0
0.2
0.4
0.6
0.8
1