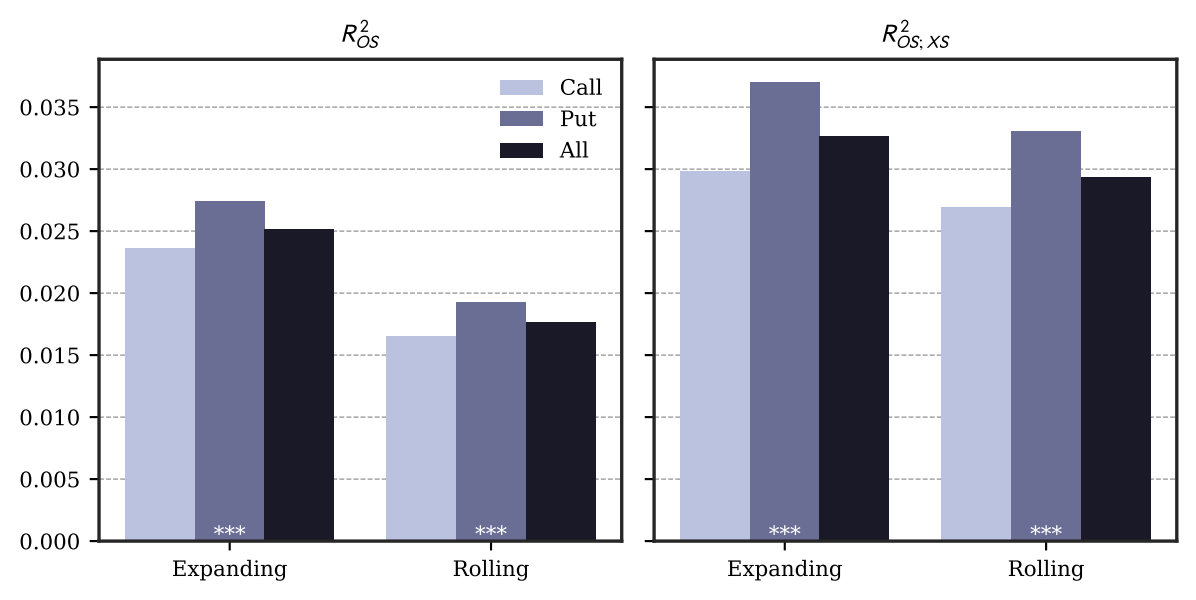
R^2_{OS}
$R^2_{OS;\,XS}$
Call
Put
All
0.035
0.030
0.025
0.020
0.015
0.010
0.005
0.000
***
***
***
***
Expanding
Rolling
Expanding
Rolling