

yyyymm	ret_RF	ret_1yearlag_RF	ret_2yearlag_RF	ret_dropped_RF
199802	8.291516 .	.	.	
199803	6.092519 .	.	.	
199804	0.5344488 .	.	.	
199805	-4.378022 .	.	.	
199806	1.720631 .	.	.	
199807	-5.084651 .	.	.	
199808	-16.60179 .	.	.	
199809	4.198792 .	.	.	
199810	6.35015 .	.	.	
199811	8.107208 .	.	.	
199812	8.409484 .	.	.	
199901	2.482989 .	.	.	
199902	-5.366617	-2.87677 .		-3.310492
199903	4.518166	5.450887 .		7.270904
199904	6.486416	3.568297 .		2.864668
199905	0.6213464	0.1629007 .		0.924669
199906	6.437195	5.432928 .		4.619055
199907	-2.952836	-3.577733 .		-4.088392
199908	-1.0186523	-1.3221074 .		-0.6688481
199909	-1.769599	-2.817292 .		-5.563995
199910	5.051225	2.619176 .		-0.3387982
199911	6.255267	3.823703 .		3.560011
199912	7.905234	4.56891 .		3.209459
200001	-5.410918	-4.04235 .		-7.229894
200002	3.739952	5.05223	0.885386	7.159494
200003	11.10965	8.567471	8.92599	8.130803
200004	-6.448817	-5.038466	-2.354592	-3.684579
200005	-3.806532	-2.857683	-1.1212887	-1.1340753
200006	6.304718	3.533554	1.695838	1.145989
200007	-0.0217792	1.777671	2.118649	2.164925
200008	6.524848	9.55241	6.306346	11.22089
200009	-2.181035	-2.386165	-1.1237739	-2.680285
200010	-0.0622886	2.242534	3.868648	6.053089
200011	-9.873563	-8.809591	-5.813298	-9.182256
200012	3.411896	2.187201	3.414621	0.597705
200101	6.910324	9.7861	4.425359	14.1374
200102	-12.95224	-12.21096	-10.74741	-10.277934
200103	-10.18609	-8.63828	-8.020531	-8.275771
200104	12.02601	9.107025	8.685211	4.667399
200105	-1.1534098	0.422385	0.6217083	1.998606
200106	-3.11532	-3.134182	-0.0839337	-0.8944683
200107	-0.3514932	-1.305659	-0.2694998	-4.495768
200108	-6.654495	-7.669569	-6.185834	-8.794517
200109	-16.55092	-16.25944	-17.23247	-13.20402
200110	9.660937	8.561757	6.812243	5.824086
200111	12.22793	12.20211	12.1492	12.72609