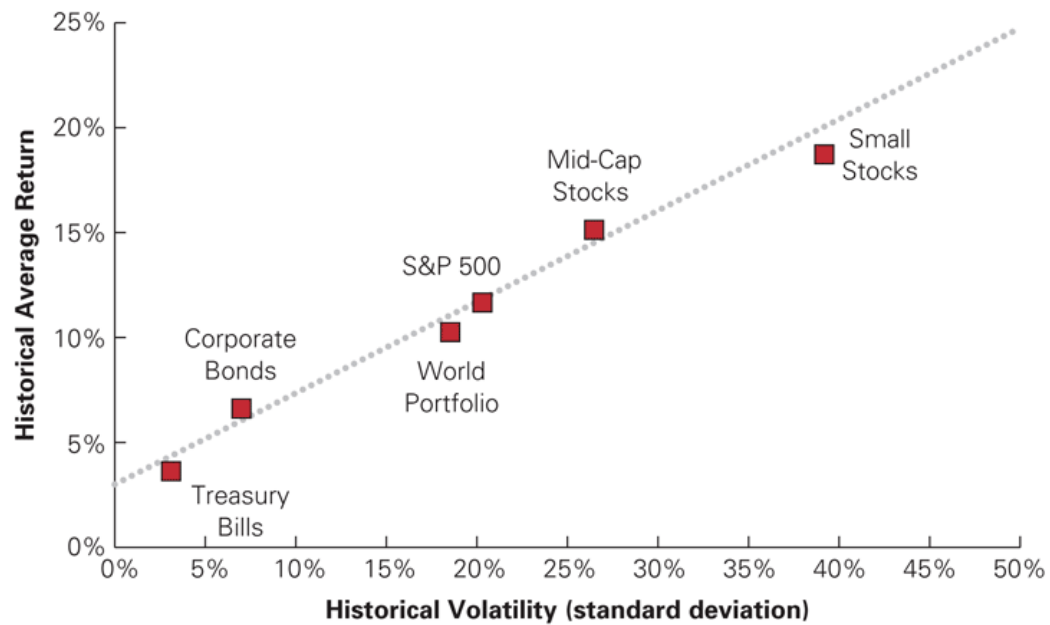


Figure 10.6 The Historical Tradeoff Between Risk and Return in Large Portfolios



Source: CRSP, Morgan Stanley Capital International

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