

Q. Please produce a copy of the “Dimson Report” referred to at p. 27 of Dr. Kalymon’s evidence.

A. The reference for the Dimson report is as follows: **Triumph of the Optimists**, Elroy Dimson, Paul Marsh, Mike Stauton, Princeton University Press, 2002. The data used is from (page 173, Table 12-2) of this book.