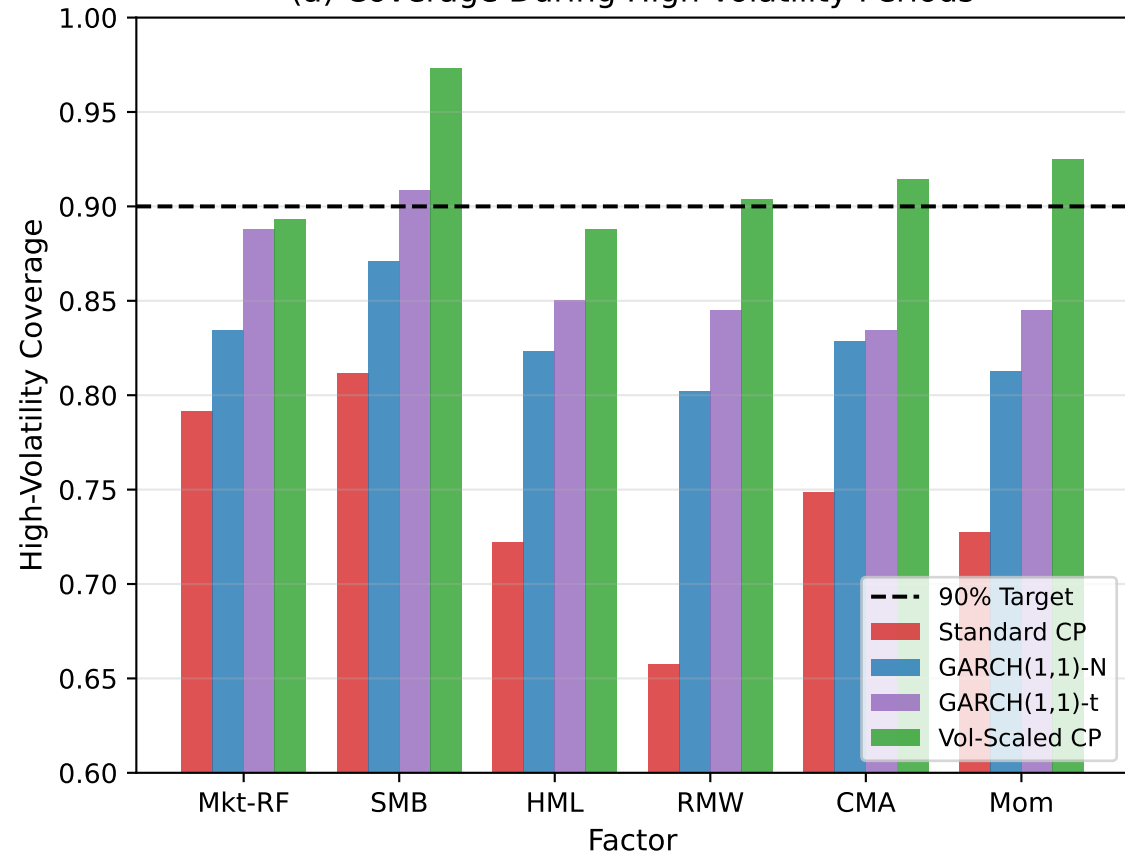


(a) Coverage During High-Volatility Periods



(b) Coverage by Volatility Regime (Average)

