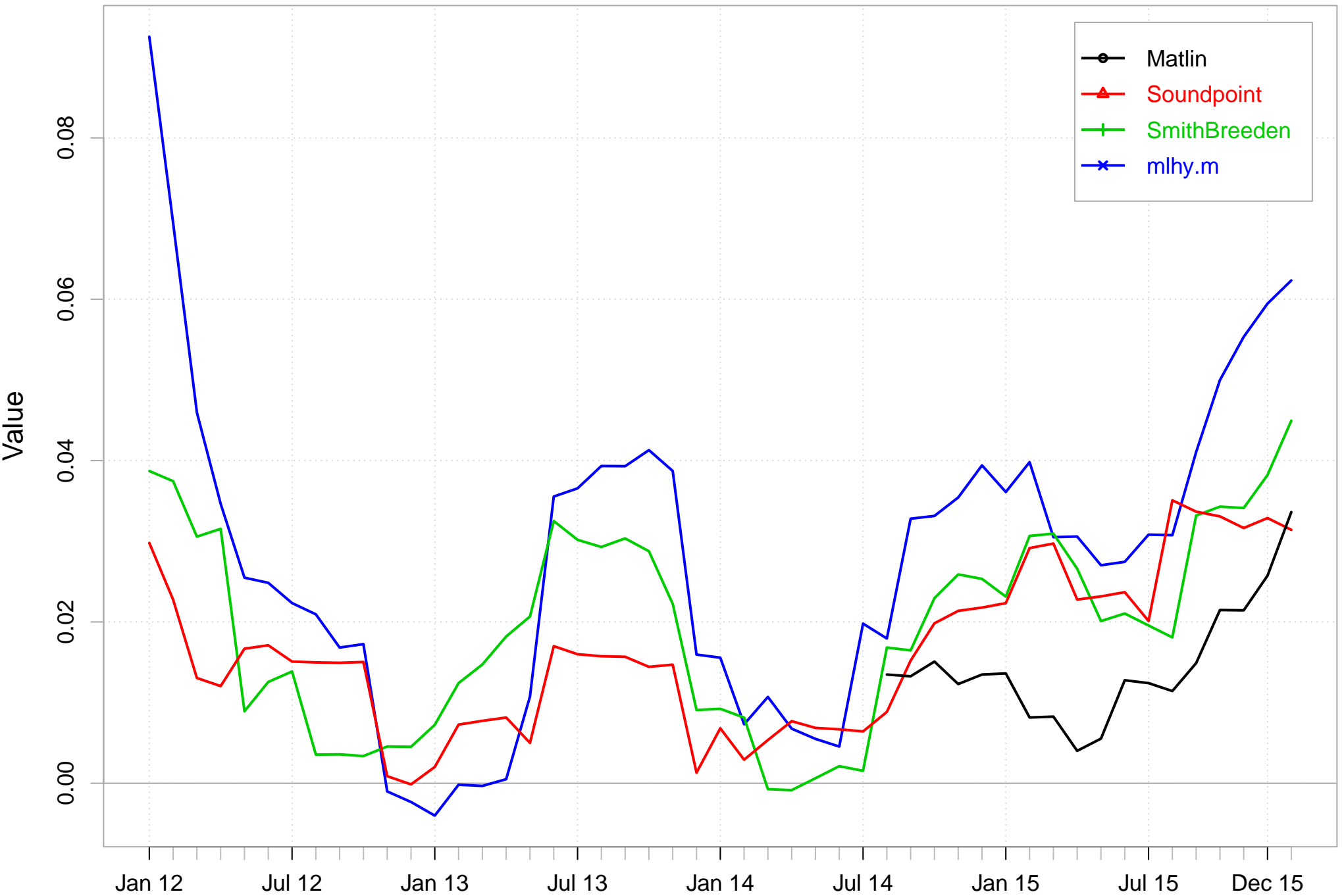
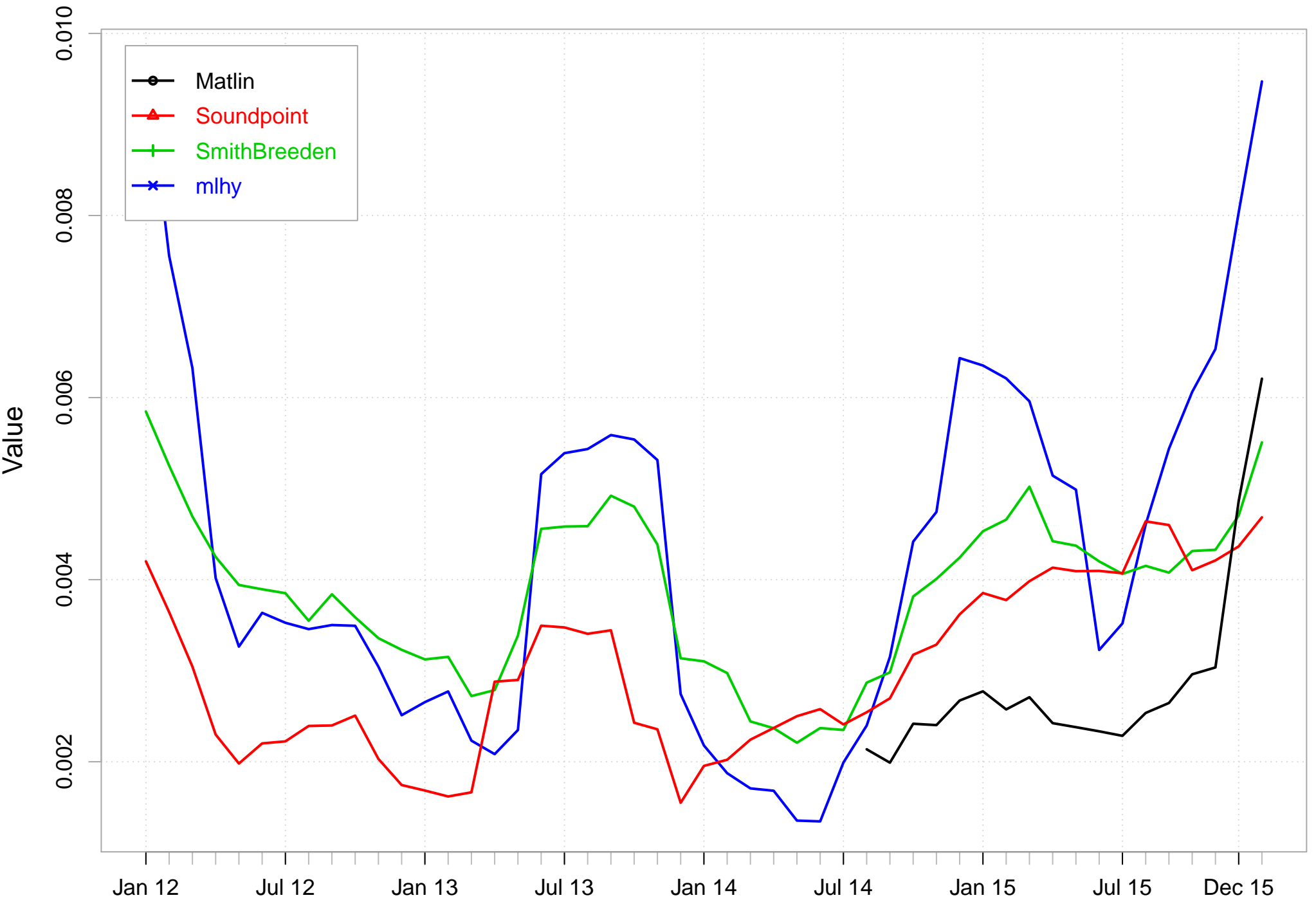


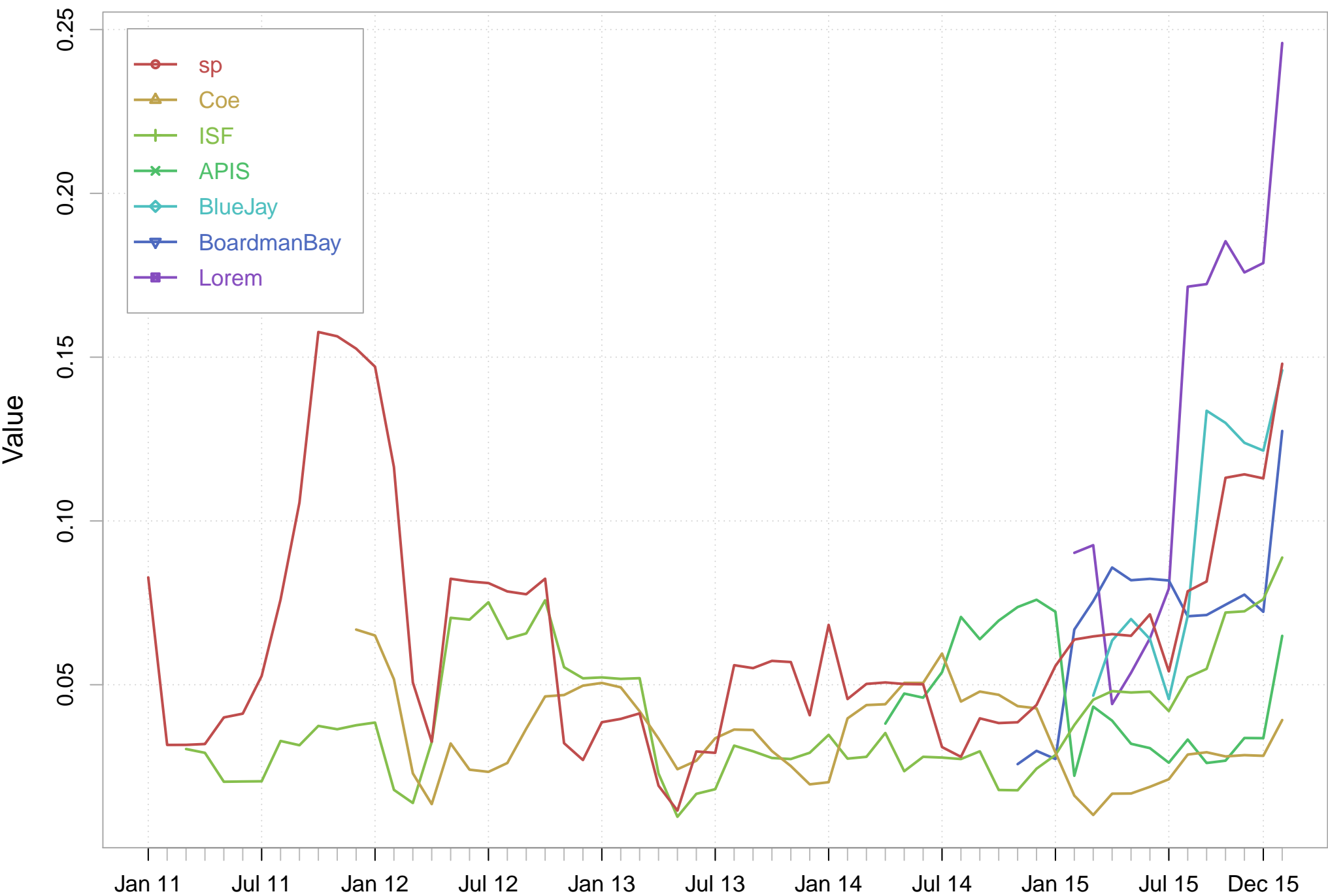
LSD vs MLHY Rolling Monthly 99% VaR – 6m window



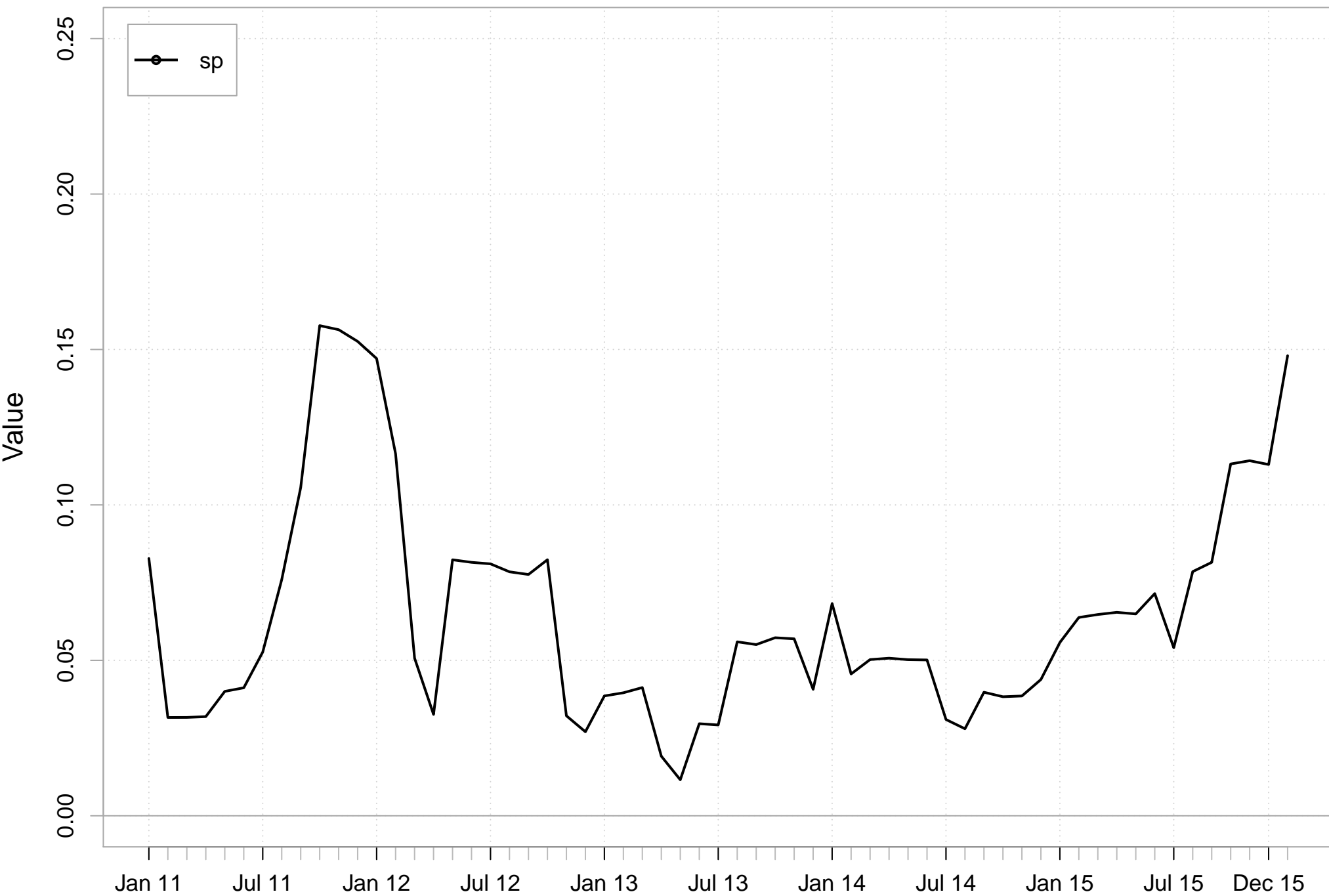
LSD vs MLHY Rolling Daily 99% VaR – 6m window



Rolling Monthly 99% VaR – LSE vs S&P500TR – 6m window



Rolling Monthly 99% VaR – S&P500TR – 6m window



LSE vs SP Rolling Daily 99% VaR – 6m window

