$$|P(X \leq Xn) - P(X^{S} \leq Xn)|$$

$$= |E[I[X \leq Xn] - I[X^{S} \leq Xn]]|$$

$$\leq E[Sup. |E[I[X \leq Xn]] - I[x^{S} \leq Xn]]|$$

$$\leq E[Sup. |E[I[X \leq Xn]] - I[x^{S} \leq Xn]]|$$