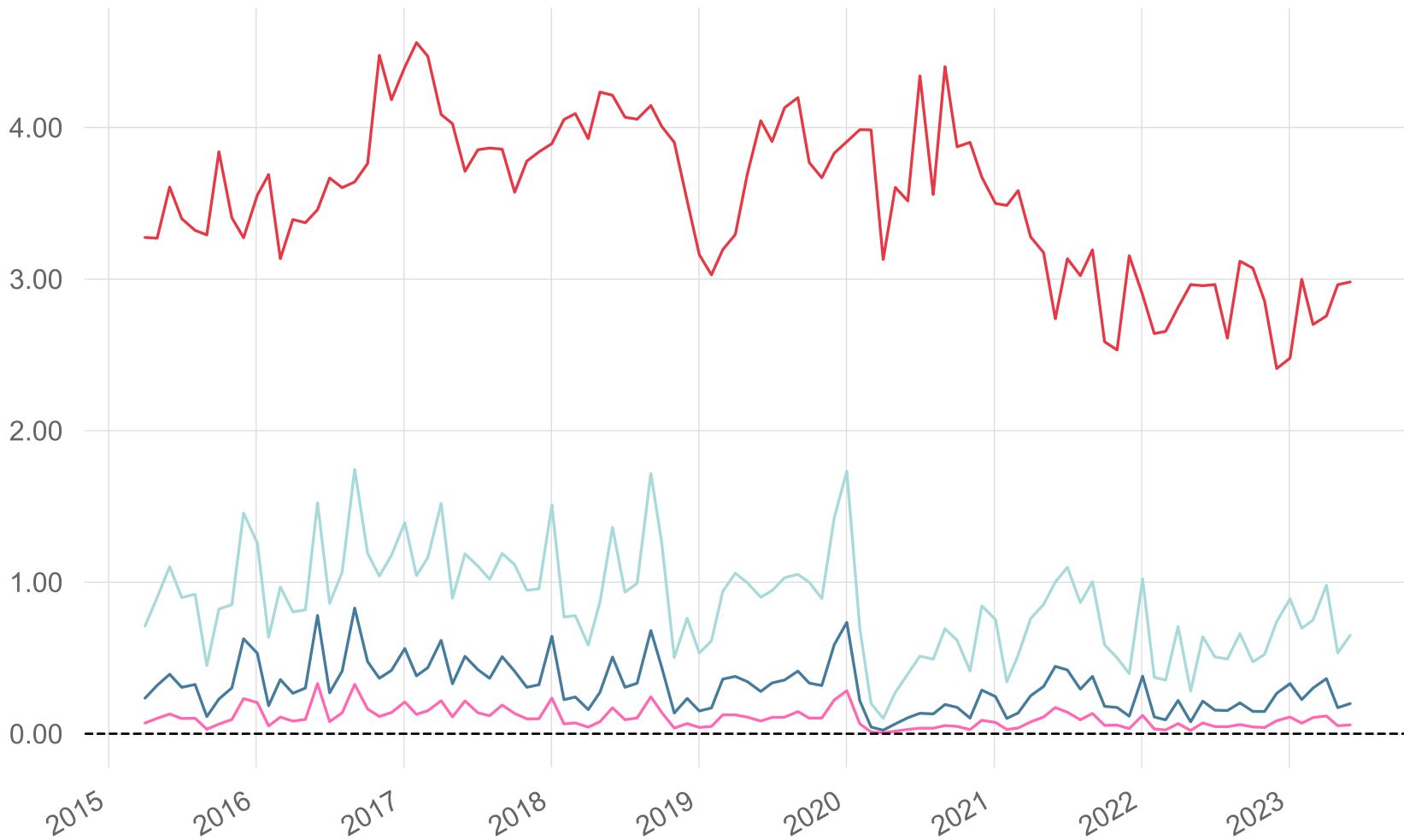


Average Distance to VW Portfolio

1 Apr '15 - 1 Jun '23

Distance



MCM = 0.001×VIX MCM = 1×VIX MCM = 5×VIX MCM = 20×VIX