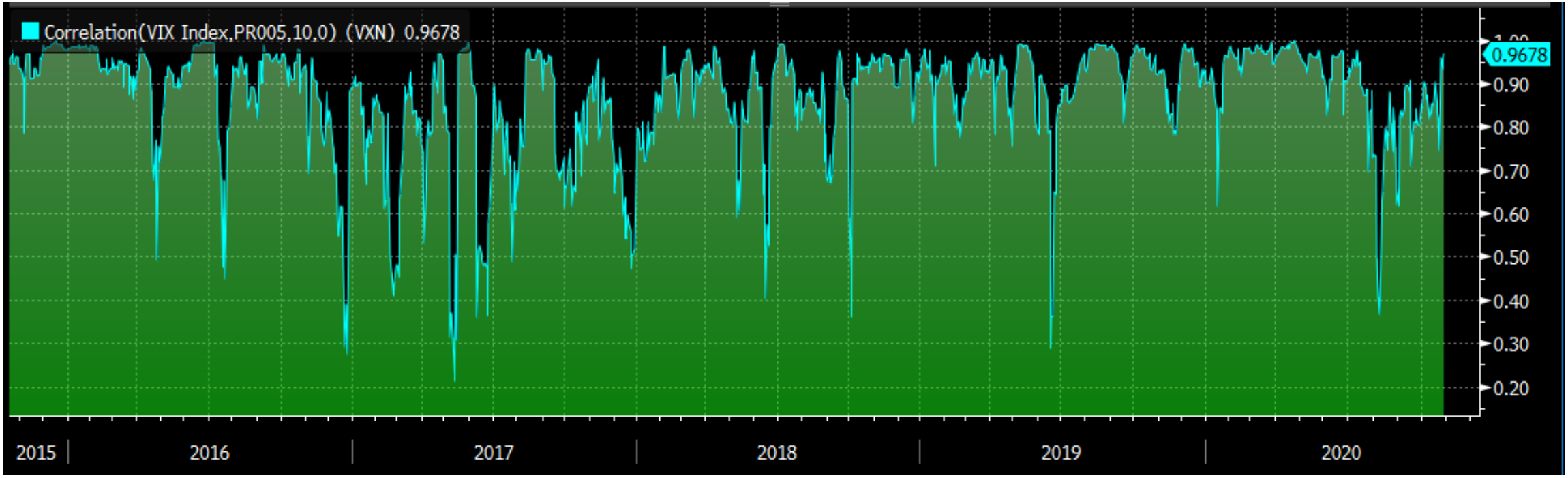
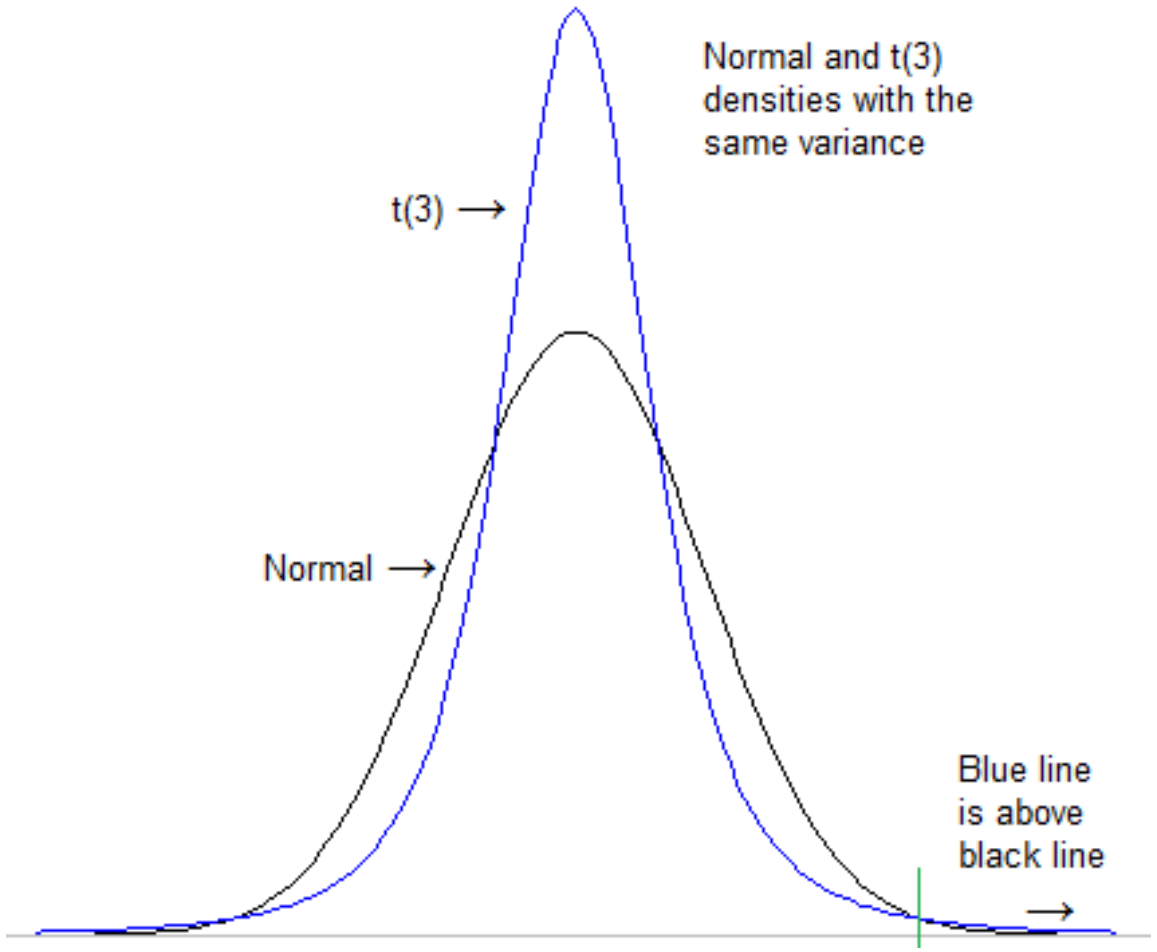

Correlation(VIX Index,PR005,10,0) (VXN) 0.9678
0.9678
0.90
0.80
0.70
0.60
0.50
0.40
0.30
0.20
2015
2016
2017
2018
2019
2020


Normal and t(3)
densities with the
same variance
t(3)
Normal
Blue line
is above
black line