

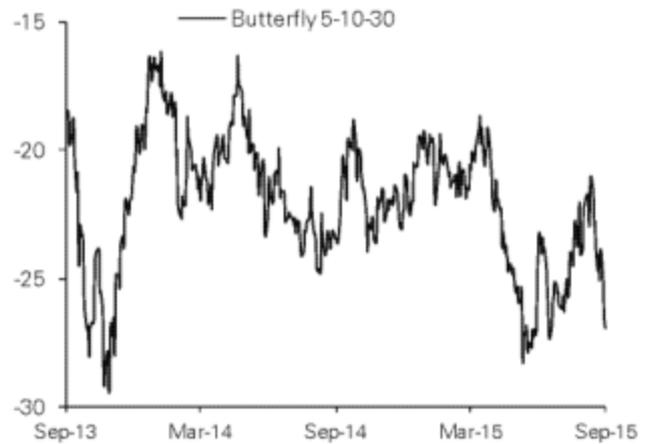


2-5-10 butterfly (PCA 65.88% and 34.12% risk on the wings)



Source: Deutsche Bank

5-10-30 butterfly (PCA 34.92% and 65.08% risk on the wings)



Source: Deutsche Bank

2-10-30 butterfly (PCA 26.14% and 73.86% risk on the wings)



Source: Deutsche Bank