Chart1 Total Gamma: \$0.00 Bn per 1% SPX Move

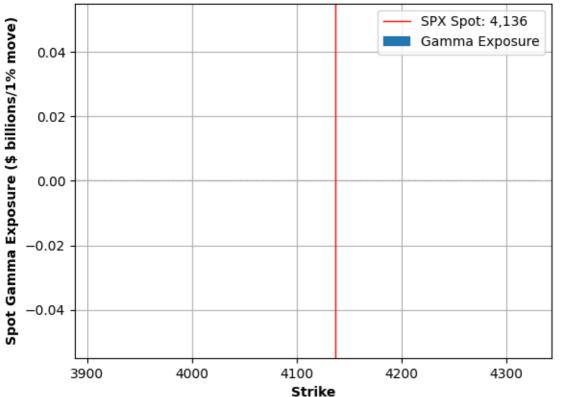


Chart2 Total Gamma: \$0.00 Bn per 1% SPX Move

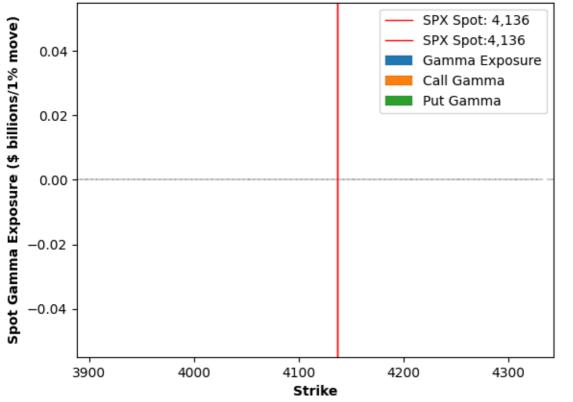


Chart3 Gamma Exposure Profile, SPX, 03 Feb 2023

