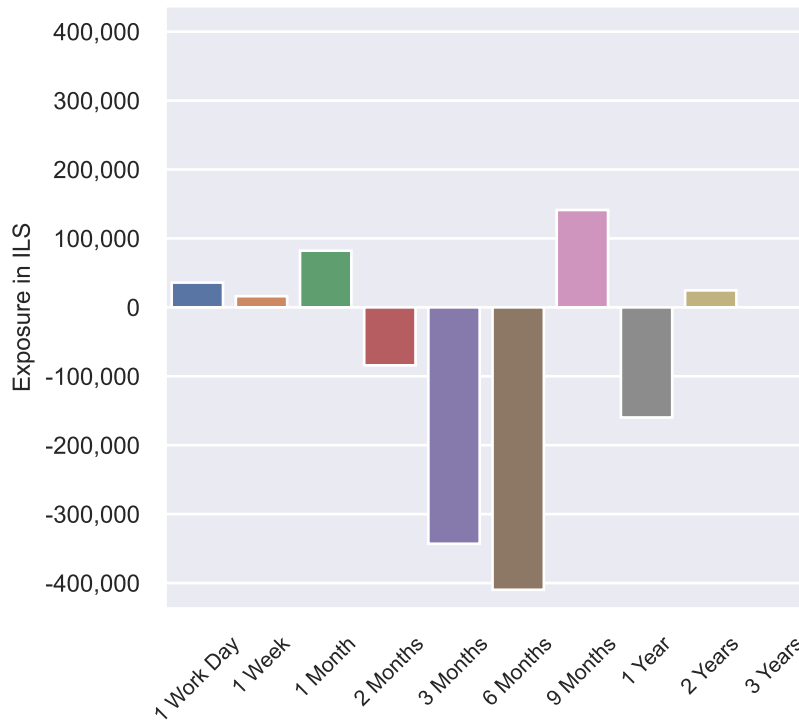
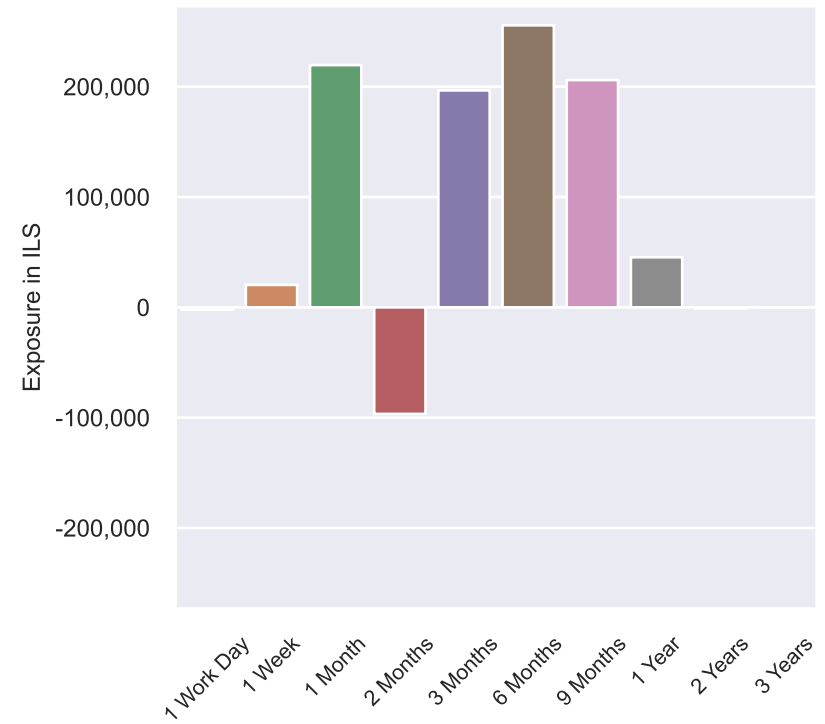


# Detailed Vega-related exposures by tenors for 2022-01-18

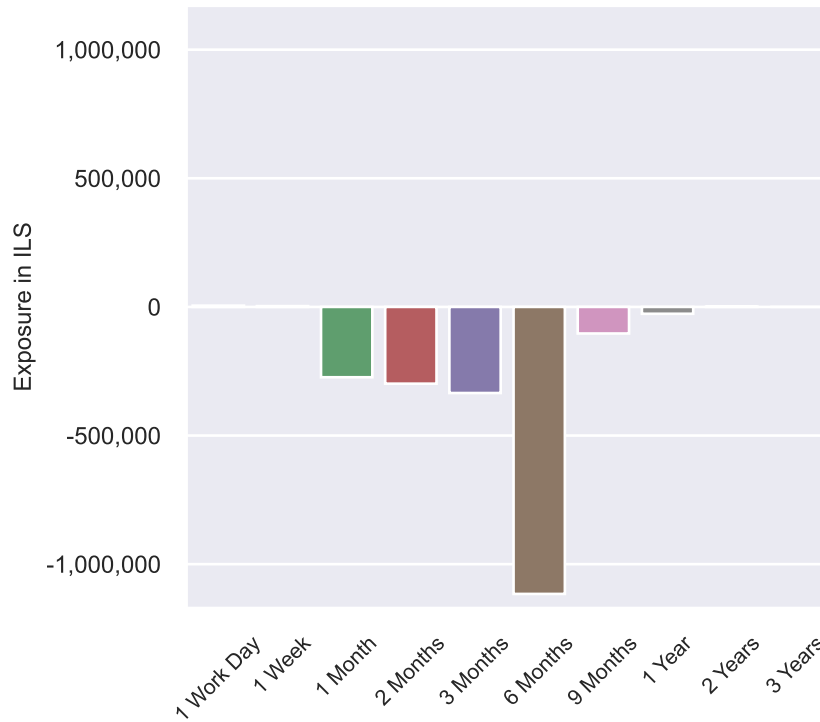
USD/ILS ATM Vol exposure breakdown by tenors. Total exposure -696,492



USD/ILS Skew exposure breakdown by tenors. Total exposure 843,863



USD/ILS vol-convexity exposure breakdown by tenors. Total exposure -2,143,120



USD/ILS aggregated vol exposure by tenors. Total exposure -1,995,749

