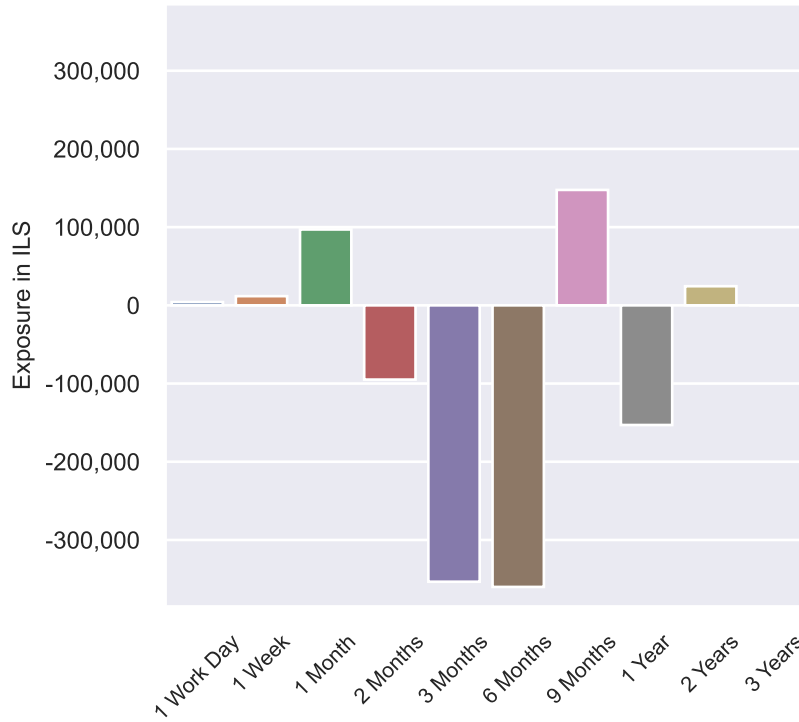
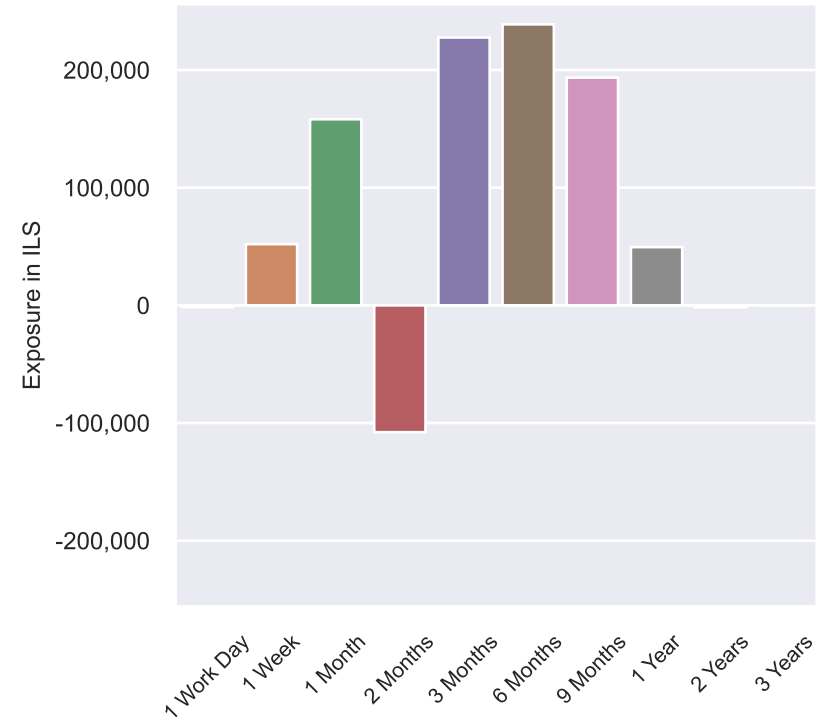


Detailed Vega-related exposures by tenors for 2022-01-19

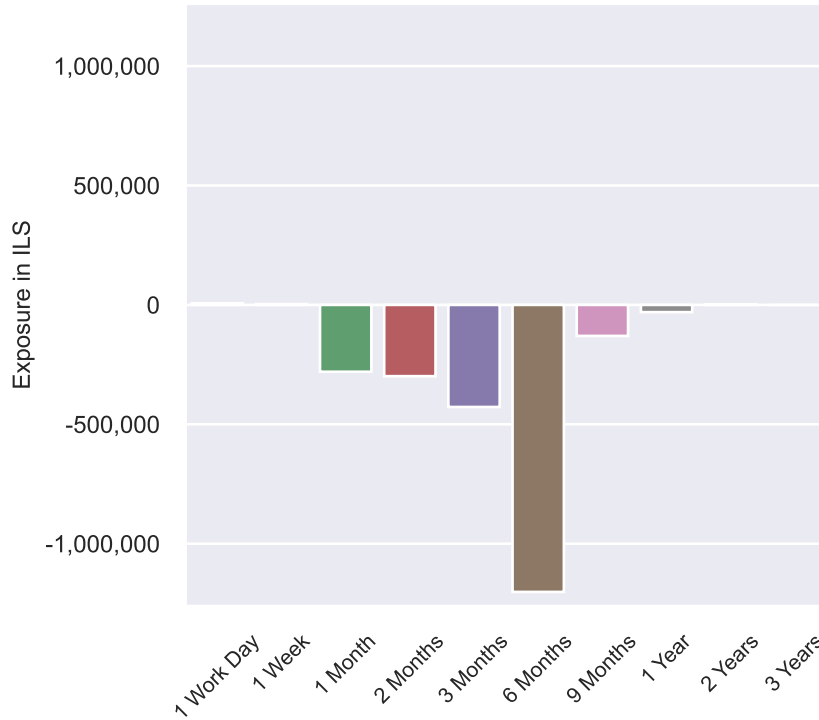
USD/ILS ATM Vol exposure breakdown by tenors. Total exposure -676,389



USD/ILS Skew exposure breakdown by tenors. Total exposure 808,762



USD/ILS vol-convexity exposure breakdown by tenors. Total exposure -2,355,864



USD/ILS aggregated vol exposure by tenors. Total exposure -2,223,491

