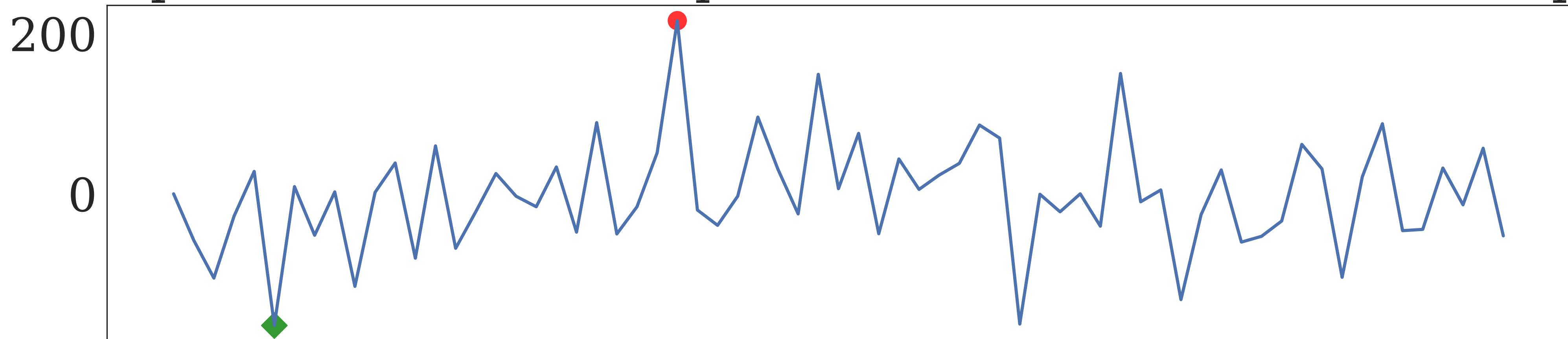
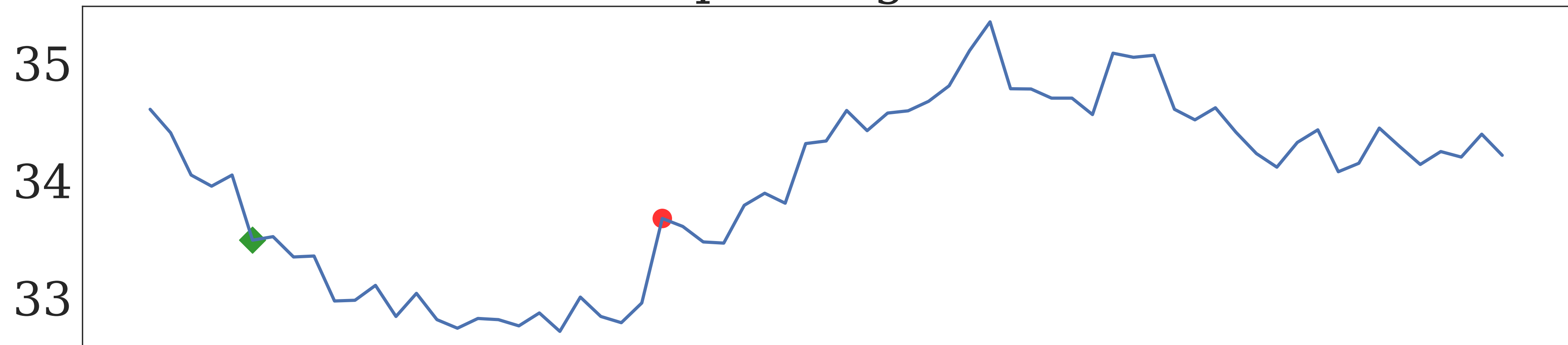


Log Returns and Conditional VaR Exceedance at 0.05 Percent  
(green square: below VaR 2.5 percent, red dot: above VaR 97.5 percent)



Corresponding FX level



2023-01-02  
2023-01-16  
2023-01-30  
2023-02-13  
2023-02-27  
2023-03-13  
2023-03-27