

## Underlying Instrument - FKL1

| Cont   | Sett    | Change | Open    | High    | Low     | Volm | Open Int |
|--------|---------|--------|---------|---------|---------|------|----------|
| MAR 23 | 1,441.5 | 5.50   | 1,435.5 | 1445.00 | 1433.00 | 4856 | 31,646   |
| APR 23 | 1,443.5 | 6.50   | 1,436.5 | 1445.00 | 1435.00 | 31   | 279      |
| JUN 23 | 1,445.0 | 7.50   | 1,437.0 | 1446.00 | 1437.00 | 30   | 684      |
| SEP 23 | 1,434.0 | 4.50   | 1,428.0 | 1436.50 | 1427.50 | 26   | 211      |

| Calls                                         |        |       |     |      |     |      |      |      | Puts   |        |       |     |      |     |      |      |      |
|-----------------------------------------------|--------|-------|-----|------|-----|------|------|------|--------|--------|-------|-----|------|-----|------|------|------|
| Ticker                                        | Strike | Last  | 1D% | High | Low | Volm | OInt | OICn | Ticker | Strike | Last  | 1D% | High | Low | Volm | OInt | OICn |
| Mar-23 (23d 3/31/23); CSize 50; IKH3 1436.00  |        |       |     |      |     |      |      |      |        |        |       |     |      |     |      |      |      |
| IKH3C                                         | 1300   | 141.2 | 0   | 0    | 0   | 0    | 0    | 0    | IKH3P  | 1300   | 0.1   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH3C                                         | 1310   | 131.3 | 0   | 0    | 0   | 0    | 0    | 0    | IKH3P  | 1310   | 0.1   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH3C                                         | 1320   | 121.3 | 0   | 0    | 0   | 0    | 0    | 0    | IKH3P  | 1320   | 0.1   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH3C                                         | 1330   | 111.3 | 0   | 0    | 0   | 0    | 0    | 0    | IKH3P  | 1330   | 0.1   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH3C                                         | 1340   | 101.3 | 0   | 0    | 0   | 0    | 0    | 0    | IKH3P  | 1340   | 0.1   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH3C                                         | 1350   | 91.4  | 0   | 0    | 0   | 0    | 0    | 0    | IKH3P  | 1350   | 0.1   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH3C                                         | 1360   | 81.4  | 0   | 0    | 0   | 0    | 0    | 0    | IKH3P  | 1360   | 0.1   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH3C                                         | 1370   | 71.5  | 0   | 0    | 0   | 0    | 0    | 0    | IKH3P  | 1370   | 0.2   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH3C                                         | 1380   | 61.8  | 0   | 0    | 0   | 0    | 0    | 0    | IKH3P  | 1380   | 0.4   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH3C                                         | 1390   | 52.3  | 0   | 0    | 0   | 0    | 0    | 0    | IKH3P  | 1390   | 0.9   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH3C                                         | 1400   | 43.1  | 0   | 0    | 0   | 0    | 0    | 0    | IKH3P  | 1400   | 1.7   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH3C                                         | 1410   | 34.5  | 0   | 0    | 0   | 0    | 40   | 0    | IKH3P  | 1410   | 3.1   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH3C                                         | 1420   | 26.7  | 0   | 0    | 0   | 0    | 0    | 0    | IKH3P  | 1420   | 5.3   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH3C                                         | 1430   | 19.9  | 0   | 0    | 0   | 0    | 100  | 20   | IKH3P  | 1430   | 8.4   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH3C                                         | 1440   | 14.2  | 0   | 0    | 0   | 0    | 0    | 0    | IKH3P  | 1440   | 12.7  | 0   | 0    | 0   | 0    | 34   | 0    |
| IKH3C                                         | 1450   | 9.7   | 0   | 0    | 0   | 0    | 30   | 0    | IKH3P  | 1450   | 13.5  | 0   | 0    | 0   | 0    | 48   | 20   |
| IKH3C                                         | 1460   | 6.3   | 0   | 0    | 0   | 0    | 10   | 0    | IKH3P  | 1460   | 24.7  | 0   | 0    | 0   | 0    | 9    | 0    |
| IKH3C                                         | 1470   | 3.8   | 0   | 0    | 0   | 0    | 20   | 0    | IKH3P  | 1470   | 32.3  | 0   | 0    | 0   | 0    | 40   | 0    |
| IKH3C                                         | 1480   | 2.2   | 0   | 0    | 0   | 0    | 22   | 0    | IKH3P  | 1480   | 40.7  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH3C                                         | 1490   | 1.2   | 0   | 0    | 0   | 0    | 0    | 0    | IKH3P  | 1490   | 49.6  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH3C                                         | 1500   | 0.6   | 0   | 0    | 0   | 0    | 0    | 0    | IKH3P  | 1500   | 59    | 0   | 0    | 0   | 0    | 2    | 0    |
| IKH3C                                         | 1510   | 0.3   | 0   | 0    | 0   | 0    | 0    | 0    | IKH3P  | 1510   | 68.7  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH3C                                         | 1520   | 0.1   | 0   | 0    | 0   | 0    | 0    | 0    | IKH3P  | 1520   | 78.5  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH3C                                         | 1530   | 0.1   | 0   | 0    | 0   | 0    | 0    | 0    | IKH3P  | 1530   | 88.4  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH3C                                         | 1540   | 0.1   | 0   | 0    | 0   | 0    | 0    | 0    | IKH3P  | 1540   | 98.3  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH3C                                         | 1550   | 0.1   | 0   | 0    | 0   | 0    | 0    | 0    | IKH3P  | 1550   | 108.3 | 0   | 0    | 0   | 0    | 0    | 0    |
| IKH3C                                         | 1560   | 0.1   | 0   | 0    | 0   | 0    | 0    | 0    | IKH3P  | 1560   | 118.3 | 0   | 0    | 0   | 0    | 0    | 0    |
| Apr-23 (51d 4/28/23); CSize 50; IKJ3 1438.00  |        |       |     |      |     |      |      |      |        |        |       |     |      |     |      |      |      |
| IKJ3C                                         | 1370   | 74.6  | 0   | 0    | 0   | 0    | 0    | 0    | IKJ3P  | 1370   | 1.4   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKJ3C                                         | 1380   | 65.4  | 0   | 0    | 0   | 0    | 0    | 0    | IKJ3P  | 1380   | 2.2   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKJ3C                                         | 1390   | 56.7  | 0   | 0    | 0   | 0    | 0    | 0    | IKJ3P  | 1390   | 3.4   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKJ3C                                         | 1400   | 48.3  | 0   | 0    | 0   | 0    | 0    | 0    | IKJ3P  | 1400   | 5     | 0   | 0    | 0   | 0    | 0    | 0    |
| IKJ3C                                         | 1410   | 40.6  | 0   | 0    | 0   | 0    | 0    | 0    | IKJ3P  | 1410   | 7.2   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKJ3C                                         | 1420   | 33.5  | 0   | 0    | 0   | 0    | 0    | 0    | IKJ3P  | 1420   | 10.1  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKJ3C                                         | 1430   | 27.1  | 0   | 0    | 0   | 0    | 0    | 0    | IKJ3P  | 1430   | 13.7  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKJ3C                                         | 1440   | 21.5  | 0   | 0    | 0   | 0    | 0    | 0    | IKJ3P  | 1440   | 18.1  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKJ3C                                         | 1450   | 16.7  | 0   | 0    | 0   | 0    | 0    | 0    | IKJ3P  | 1450   | 23.2  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKJ3C                                         | 1460   | 12.7  | 0   | 0    | 0   | 0    | 0    | 0    | IKJ3P  | 1460   | 29.2  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKJ3C                                         | 1470   | 9.5   | 0   | 0    | 0   | 0    | 0    | 0    | IKJ3P  | 1470   | 35.9  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKJ3C                                         | 1480   | 6.9   | 0   | 0    | 0   | 0    | 0    | 0    | IKJ3P  | 1480   | 43.2  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKJ3C                                         | 1490   | 4.9   | 0   | 0    | 0   | 0    | 0    | 0    | IKJ3P  | 1490   | 51.2  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKJ3C                                         | 1500   | 3.4   | 0   | 0    | 0   | 0    | 0    | 0    | IKJ3P  | 1500   | 59.6  | 0   | 0    | 0   | 0    | 0    | 0    |
| Jun-23 (114d 6/30/23); CSize 50; IKM3 1437.00 |        |       |     |      |     |      |      |      |        |        |       |     |      |     |      |      |      |
| IKM3C                                         | 1340   | 106.2 | 0   | 0    | 0   | 0    | 0    | 0    | IKM3P  | 1340   | 2.2   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKM3C                                         | 1360   | 88.3  | 0   | 0    | 0   | 0    | 0    | 0    | IKM3P  | 1360   | 4.1   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKM3C                                         | 1380   | 71.6  | 0   | 0    | 0   | 0    | 0    | 0    | IKM3P  | 1380   | 7.2   | 0   | 0    | 0   | 0    | 0    | 0    |
| IKM3C                                         | 1400   | 56.4  | 0   | 0    | 0   | 0    | 0    | 0    | IKM3P  | 1400   | 11.8  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKM3C                                         | 1420   | 43.1  | 0   | 0    | 0   | 0    | 0    | 0    | IKM3P  | 1420   | 18.3  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKM3C                                         | 1440   | 31.8  | 0   | 0    | 0   | 0    | 0    | 0    | IKM3P  | 1440   | 26.8  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKM3C                                         | 1460   | 22.6  | 0   | 0    | 0   | 0    | 0    | 0    | IKM3P  | 1460   | 37.4  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKM3C                                         | 1480   | 15.5  | 0   | 0    | 0   | 0    | 0    | 0    | IKM3P  | 1480   | 50.1  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKM3C                                         | 1500   | 10.2  | 0   | 0    | 0   | 0    | 0    | 0    | IKM3P  | 1500   | 64.7  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKM3C                                         | 1520   | 6.4   | 0   | 0    | 0   | 0    | 0    | 0    | IKM3P  | 1520   | 80.7  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKM3C                                         | 1540   | 3.9   | 0   | 0    | 0   | 0    | 0    | 0    | IKM3P  | 1540   | 98    | 0   | 0    | 0   | 0    | 0    | 0    |
| IKM3C                                         | 1560   | 2.3   | 0   | 0    | 0   | 0    | 0    | 0    | IKM3P  | 1560   | 116.2 | 0   | 0    | 0   | 0    | 0    | 0    |
| Sep-23 (205d 9/29/23); CSize 50; IKU3 1429.00 |        |       |     |      |     |      |      |      |        |        |       |     |      |     |      |      |      |
| IKU3C                                         | 1360   | 84.6  | 0   | 0    | 0   | 0    | 0    | 0    | IKU3P  | 1360   | 11.9  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKU3C                                         | 1380   | 70.1  | 0   | 0    | 0   | 0    | 0    | 0    | IKU3P  | 1380   | 17.1  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKU3C                                         | 1400   | 57.1  | 0   | 0    | 0   | 0    | 0    | 0    | IKU3P  | 1400   | 23.7  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKU3C                                         | 1420   | 45.6  | 0   | 0    | 0   | 0    | 0    | 0    | IKU3P  | 1420   | 31.9  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKU3C                                         | 1440   | 35.8  | 0   | 0    | 0   | 0    | 0    | 0    | IKU3P  | 1440   | 41.7  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKU3C                                         | 1460   | 27.5  | 0   | 0    | 0   | 0    | 0    | 0    | IKU3P  | 1460   | 53    | 0   | 0    | 0   | 0    | 0    | 0    |
| IKU3C                                         | 1480   | 20.7  | 0   | 0    | 0   | 0    | 0    | 0    | IKU3P  | 1480   | 65.9  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKU3C                                         | 1500   | 15.2  | 0   | 0    | 0   | 0    | 0    | 0    | IKU3P  | 1500   | 80.1  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKU3C                                         | 1520   | 11    | 0   | 0    | 0   | 0    | 0    | 0    | IKU3P  | 1520   | 95.5  | 0   | 0    | 0   | 0    | 0    | 0    |
| IKU3C                                         | 1540   | 7.7   | 0   | 0    | 0   | 0    | 0    | 0    | IKU3P  | 1540   | 111.9 | 0   | 0    | 0   | 0    | 0    | 0    |

| Implied volatility for ATM |      | Previous day | 1D%CHG |
|----------------------------|------|--------------|--------|
| FEBRUARY CALL              | 9.14 | 11.15        | -18.03 |
| FEBRUARY PUT               | 8.64 | 11.15        | -22.51 |
| MEAN                       | 8.89 | 11.15        | -20.27 |

| Implied volatility for ATM |      | Previous day | 1D%CHG |
|----------------------------|------|--------------|--------|
| MARCH CALL                 | 9.12 | 11.16        | -18.28 |
| MARCH PUT                  | 9.15 | 11.16        | -18.01 |
| MEAN                       | 9.14 | 11.16        | -18.15 |

Source: Bloomberg

|              | 10Days | 20Days | 30Days | 60Days | 90Days |
|--------------|--------|--------|--------|--------|--------|
| Current      | 8.03   | 8.92   | 9.48   | 11.80  | 12.41  |
| 1 week ago   | 17.62  | 15.33  | 13.90  | 13.62  | 14.02  |
| 1 month ago  | 13.16  | 12.64  | 12.17  | 13.54  | 16.02  |
| 3 months ago | 10.94  | 14.34  | 14.89  | 17.34  | 17.36  |
| 6 months ago | 19.62  | 17.59  | 17.66  | 17.09  | 18.05  |

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