

### Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAR 23	1,412.0	27.00	1,382.5	1413.50	1382.00	9748	32,747
APR 23	1,414.0	28.00	1,384.0	1414.50	1384.00	357	704
JUN 23	1,415.5	27.00	1,385.0	1415.50	1385.00	137	709
SEP 23	1,404.5	26.50	1,377.0	1405.00	1376.50	29	265

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
<b>Mar-23 (11d 3/31/23); CSize 50; IKH3 1412.00</b>																		
IKH3C	1300	111.9	0	0	0	0	0	0		IKH3P	1300	0.1	0	0	0	0	0	0
IKH3C	1310	101.9	0	0	0	0	0	0		IKH3P	1310	0.1	0	0	0	0	0	0
IKH3C	1320	91.9	0	0	0	0	0	0		IKH3P	1320	0.1	0	0	0	0	0	0
IKH3C	1330	81.9	0	0	0	0	0	0		IKH3P	1330	0.1	0	0	0	0	0	0
IKH3C	1340	71.9	0	0	0	0	0	0		IKH3P	1340	0.1	0	0	0	0	0	0
IKH3C	1350	62	0	0	0	0	0	0		IKH3P	1350	0.1	0	0	0	0	0	0
IKH3C	1360	52.1	0	0	0	0	0	0		IKH3P	1360	0.1	0	0	0	0	0	0
IKH3C	1370	42.3	0	0	0	0	0	0		IKH3P	1370	0.4	0	0	0	0	0	0
IKH3C	1380	32.9	0	0	0	0	0	0		IKH3P	1380	1	0	0	0	0	0	0
IKH3C	1390	24.3	0	0	0	0	0	0		IKH3P	1390	2.3	0	0	0	0	0	0
IKH3C	1400	16.7	0	0	0	0	27	4		IKH3P	1400	5	0	0	0	0	7	0
IKH3C	1410	10.6	0	0	0	0	60	0		IKH3P	1410	8.6	0	0	0	0	0	0
IKH3C	1420	6.1	0	0	0	0	0	0		IKH3P	1420	14.1	0	0	0	0	0	0
IKH3C	1430	3.2	0	0	0	0	129	0		IKH3P	1430	21.2	0	0	0	0	0	0
IKH3C	1440	1.5	0	0	0	0	0	0		IKH3P	1440	29.5	0	0	0	0	34	0
IKH3C	1450	0.6	0	0	0	0	30	0		IKH3P	1450	38.6	0	0	0	0	48	0
IKH3C	1460	0.2	0	0	0	0	10	0		IKH3P	1460	48.2	0	0	0	0	9	0
IKH3C	1470	0.1	0	0	0	0	20	0		IKH3P	1470	58	0	0	0	0	40	0
IKH3C	1480	0.1	0	0	0	0	22	0		IKH3P	1480	68	0	0	0	0	0	0
IKH3C	1490	0.1	0	0	0	0	0	0		IKH3P	1490	77.9	0	0	0	0	0	0
IKH3C	1500	0.1	0	0	0	0	0	0		IKH3P	1500	87.9	0	0	0	0	2	0
IKH3C	1510	0.1	0	0	0	0	0	0		IKH3P	1510	97.9	0	0	0	0	0	0
IKH3C	1520	0.1	0	0	0	0	0	0		IKH3P	1520	107.9	0	0	0	0	0	0
IKH3C	1530	0.1	0	0	0	0	0	0		IKH3P	1530	117.9	0	0	0	0	0	0
IKH3C	1540	0.1	0	0	0	0	0	0		IKH3P	1540	127.9	0	0	0	0	0	0
IKH3C	1550	0.1	0	0	0	0	0	0		IKH3P	1550	137.9	0	0	0	0	0	0
IKH3C	1560	0.1	0	0	0	0	0	0		IKH3P	1560	147.8	0	0	0	0	0	0
<b>Apr-23 (39d 4/28/23); CSize 50; IKJ3 1414.00</b>																		
IKJ3C	1330	84	0	0	0	0	0	0		IKJ3P	1330	0.3	0	0	0	0	0	0
IKJ3C	1340	74.3	0	0	0	0	0	0		IKJ3P	1340	0.5	0	0	0	0	0	0
IKJ3C	1350	64.8	0	0	0	0	0	0		IKJ3P	1350	1	0	0	0	0	0	0
IKJ3C	1360	55.6	0	0	0	0	0	0		IKJ3P	1360	1.8	0	0	0	0	0	0
IKJ3C	1370	46.8	0	0	0	0	0	0		IKJ3P	1370	3	0	0	0	0	0	0
IKJ3C	1380	38.6	0	0	0	0	0	0		IKJ3P	1380	4.7	0	0	0	0	0	0
IKJ3C	1390	31.1	0	0	0	0	4	0		IKJ3P	1390	7.2	0	0	0	0	0	0
IKJ3C	1400	24.4	0	0	0	0	0	0		IKJ3P	1400	10.5	0	0	0	0	4	0
IKJ3C	1410	18.6	0	0	0	0	0	0		IKJ3P	1410	14.6	0	0	0	0	0	0
IKJ3C	1420	13.8	0	0	0	0	0	0		IKJ3P	1420	19.8	0	0	0	0	0	0
IKJ3C	1430	9.9	0	0	0	0	0	0		IKJ3P	1430	25.8	0	0	0	0	0	0
IKJ3C	1440	6.9	0	0	0	0	0	0		IKJ3P	1440	32.8	0	0	0	0	0	0
IKJ3C	1450	4.6	0	0	0	0	0	0		IKJ3P	1450	40.5	0	0	0	0	0	0
IKJ3C	1460	3	0	0	0	0	0	0		IKJ3P	1460	48.8	0	0	0	0	0	0
IKJ3C	1470	1.9	0	0	0	0	0	0		IKJ3P	1470	57.7	0	0	0	0	0	0
IKJ3C	1480	1.1	0	0	0	0	0	0		IKJ3P	1480	66.9	0	0	0	0	0	0
IKJ3C	1490	0.7	0	0	0	0	0	0		IKJ3P	1490	76.4	0	0	0	0	0	0
IKJ3C	1500	0.4	0	0	0	0	0	0		IKJ3P	1500	86.1	0	0	0	0	0	0
<b>Jun-23 (102d 6/30/23); CSize 50; IKM3 1415.50</b>																		
IKM3C	1320	96.6	0	0	0	0	0	0		IKM3P	1320	1.9	0	0	0	0	0	0
IKM3C	1340	78.6	0	0	0	0	0	0		IKM3P	1340	3.8	0	0	0	0	0	0
IKM3C	1360	62	0	0	0	0	0	0		IKM3P	1360	7	0	0	0	0	0	0
IKM3C	1380	47.1	0	0	0	0	0	0		IKM3P	1380	11.9	0	0	0	0	0	0
IKM3C	1400	34.4	0	0	0	0	0	0		IKM3P	1400	19	0	0	0	0	0	0
IKM3C	1420	24	0	0	0	0	0	0		IKM3P	1420	28.4	0	0	0	0	0	0
IKM3C	1440	15.9	0	0	0	0	0	0		IKM3P	1440	40.2	0	0	0	0	0	0
IKM3C	1460	10.1	0	0	0	0	0	0		IKM3P	1460	54.2	0	0	0	0	0	0
IKM3C	1480	6.1	0	0	0	0	0	0		IKM3P	1480	70	0	0	0	0	0	0
IKM3C	1500	3.5	0	0	0	0	0	0		IKM3P	1500	87.2	0	0	0	0	0	0
IKM3C	1520	1.9	0	0	0	0	0	0		IKM3P	1520	105.5	0	0	0	0	0	0
IKM3C	1540	1	0	0	0	0	0	0		IKM3P	1540	124.4	0	0	0	0	0	0
IKM3C	1560	0.5	0	0	0	0	0	0		IKM3P	1560	143.7	0	0	0	0	0	0
<b>Sep-23 (193d 9/29/23); CSize 50; IKU3 1404.50</b>																		
IKU3C	1320	90.6	0	0	0	0	0	0		IKU3P	1320	7.5	0	0	0	0	0	0
IKU3C	1340	75	0	0	0	0	0	0		IKU3P	1340	11.5	0	0	0	0	0	0
IKU3C	1360	60.8	0	0	0	0	0	0		IKU3P	1360	17	0	0	0	0	0	0
IKU3C	1380	48.2	0	0	0	0	0	0		IKU3P	1380	24.1	0	0	0	0	0	0
IKU3C	1400	37.3	0	0	0	0	0	0		IKU3P	1400	32.9	0	0	0	0	0	0
IKU3C	1420	28.2	0	0	0	0	0	0		IKU3P	1420	43.4	0	0	0	0	0	0
IKU3C	1440	20.8	0	0	0	0	0	0		IKU3P	1440	55.7	0	0	0	0	0	0
IKU3C	1460	14.9	0	0	0	0	0	0		IKU3P	1460	69.5	0	0	0	0	0	0
IKU3C	1480	10.4	0	0	0	0	0	0		IKU3P	1480	84.7	0	0	0	0	0	0
IKU3C	1500	7.1	0	0	0	0	0	0		IKU3P	1500	101.1	0	0	0	0	0	0
IKU3C	1520	4.7	0	0	0	0	0	0		IKU3P	1520	118.3	0	0	0	0	0	0
IKU3C	1540	3.1	0	0	0	0	0	0		IKU3P	1540	136.4	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
MARCH CALL	8.68	8.94
MARCH PUT	8.68	8.94
MEAN	8.68	8.94

Current	10Days	20Days	30Days	60Days	90Days
1 week ago	18.61	14.46	14.07	13.71	14.04
1 month ago	10.96	12.64	12.10	12.85	15.71
3 months ago	9.95	13.63	14.47	17.19	17.30
6 months ago	20.51	17.00	17.45	17.01	17.49

Implied volatility for ATM	Previous day	1D%CHG
APRIL CALL	8.69	8.93
APRIL PUT	8.69	8.93
MEAN	8.69	8.93

Source: Bloomberg

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