

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAR 23	1,436.0	9.00	1,428.0	1437.50	1426.00	8077	30,796
APR 23	1,436.5	9.00	1,428.5	1438.00	1428.00	102	270
JUN 23	1,437.0	9.00	1,429.5	1438.50	1428.50	63	683
SEP 23	1,428.5	8.50	1,420.0	1430.00	1419.50	45	196

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICn	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICn
Mar-23 (25d 3/31/23); CSize 50; IKH3 1436.00																	
IKH3C	1300	135.7	0	0	0	0	0	0	IKH3P	1300	0.1	0	0	0	0	0	0
IKH3C	1310	125.7	0	0	0	0	0	0	IKH3P	1310	0.1	0	0	0	0	0	0
IKH3C	1320	115.8	0	0	0	0	0	0	IKH3P	1320	0.1	0	0	0	0	0	0
IKH3C	1330	105.8	0	0	0	0	0	0	IKH3P	1330	0.1	0	0	0	0	0	0
IKH3C	1340	95.8	0	0	0	0	0	0	IKH3P	1340	0.1	0	0	0	0	0	0
IKH3C	1350	85.9	0	0	0	0	0	0	IKH3P	1350	0.1	0	0	0	0	0	0
IKH3C	1360	76	0	0	0	0	0	0	IKH3P	1360	0.2	0	0	0	0	0	0
IKH3C	1370	66.3	0	0	0	0	0	0	IKH3P	1370	0.4	0	0	0	0	0	0
IKH3C	1380	56.7	0	0	0	0	0	0	IKH3P	1380	0.9	0	0	0	0	0	0
IKH3C	1390	47.5	0	0	0	0	0	0	IKH3P	1390	1.6	0	0	0	0	0	0
IKH3C	1400	38.8	0	0	0	0	0	0	IKH3P	1400	2.9	0	0	0	0	0	0
IKH3C	1410	30.8	0	0	0	0	40	0	IKH3P	1410	4.9	0	0	0	0	0	0
IKH3C	1420	23.7	0	0	0	0	0	0	IKH3P	1420	7.7	0	0	0	0	0	0
IKH3C	1430	16.8	0	0	0	0	80	0	IKH3P	1430	11.6	0	0	0	0	0	0
IKH3C	1440	12.5	0	0	0	0	0	0	IKH3P	1440	16	0	0	0	0	34	10
IKH3C	1450	8.5	0	0	0	0	30	0	IKH3P	1450	22.5	0	0	0	0	28	20
IKH3C	1460	5.6	0	0	0	0	10	0	IKH3P	1460	29.5	0	0	0	0	9	0
IKH3C	1470	3.5	0	0	0	0	20	0	IKH3P	1470	37.4	0	0	0	0	40	0
IKH3C	1480	2.1	0	0	0	0	22	0	IKH3P	1480	46	0	0	0	0	0	0
IKH3C	1490	1.2	0	0	0	0	0	0	IKH3P	1490	55	0	0	0	0	0	0
IKH3C	1500	0.6	0	0	0	0	0	0	IKH3P	1500	64.5	0	0	0	0	2	0
IKH3C	1510	0.3	0	0	0	0	0	0	IKH3P	1510	74.2	0	0	0	0	0	0
IKH3C	1520	0.2	0	0	0	0	0	0	IKH3P	1520	84	0	0	0	0	0	0
IKH3C	1530	0.1	0	0	0	0	0	0	IKH3P	1530	93.9	0	0	0	0	0	0
IKH3C	1540	0.1	0	0	0	0	0	0	IKH3P	1540	103.8	0	0	0	0	0	0
IKH3C	1550	0.1	0	0	0	0	0	0	IKH3P	1550	113.8	0	0	0	0	0	0
IKH3C	1560	0.1	0	0	0	0	0	0	IKH3P	1560	123.7	0	0	0	0	0	0
Apr-23 (53d 4/28/23); CSize 50; IKJ3 1436.50																	
IKJ3C	1370	68.3	0	0	0	0	0	0	IKJ3P	1370	2.1	0	0	0	0	0	0
IKJ3C	1380	59.5	0	0	0	0	0	0	IKJ3P	1380	3.2	0	0	0	0	0	0
IKJ3C	1390	51.1	0	0	0	0	0	0	IKJ3P	1390	4.8	0	0	0	0	0	0
IKJ3C	1400	43.2	0	0	0	0	0	0	IKJ3P	1400	6.9	0	0	0	0	0	0
IKJ3C	1410	36	0	0	0	0	0	0	IKJ3P	1410	9.6	0	0	0	0	0	0
IKJ3C	1420	29.5	0	0	0	0	0	0	IKJ3P	1420	13	0	0	0	0	0	0
IKJ3C	1430	23.7	0	0	0	0	0	0	IKJ3P	1430	17.2	0	0	0	0	0	0
IKJ3C	1440	18.6	0	0	0	0	0	0	IKJ3P	1440	22.1	0	0	0	0	0	0
IKJ3C	1450	14.4	0	0	0	0	0	0	IKJ3P	1450	27.8	0	0	0	0	0	0
IKJ3C	1460	10.9	0	0	0	0	0	0	IKJ3P	1460	34.3	0	0	0	0	0	0
IKJ3C	1470	8	0	0	0	0	0	0	IKJ3P	1470	41.4	0	0	0	0	0	0
IKJ3C	1480	5.8	0	0	0	0	0	0	IKJ3P	1480	49.1	0	0	0	0	0	0
IKJ3C	1490	4.1	0	0	0	0	0	0	IKJ3P	1490	57.4	0	0	0	0	0	0
IKJ3C	1500	2.8	0	0	0	0	0	0	IKJ3P	1500	66.1	0	0	0	0	0	0
Jun-23 (116d 6/30/23); CSize 50; IKM3 1437.00																	
IKM3C	1340	99	0	0	0	0	0	0	IKM3P	1340	2.9	0	0	0	0	0	0
IKM3C	1360	81.6	0	0	0	0	0	0	IKM3P	1360	5.3	0	0	0	0	0	0
IKM3C	1380	65.4	0	0	0	0	0	0	IKM3P	1380	9	0	0	0	0	0	0
IKM3C	1400	51	0	0	0	0	0	0	IKM3P	1400	14.3	0	0	0	0	0	0
IKM3C	1420	38.4	0	0	0	0	0	0	IKM3P	1420	21.6	0	0	0	0	0	0
IKM3C	1440	28	0	0	0	0	0	0	IKM3P	1440	31	0	0	0	0	0	0
IKM3C	1460	19.7	0	0	0	0	0	0	IKM3P	1460	42.4	0	0	0	0	0	0
IKM3C	1480	13.3	0	0	0	0	0	0	IKM3P	1480	55.9	0	0	0	0	0	0
IKM3C	1500	8.6	0	0	0	0	0	0	IKM3P	1500	71	0	0	0	0	0	0
IKM3C	1520	5.4	0	0	0	0	0	0	IKM3P	1520	87.6	0	0	0	0	0	0
IKM3C	1540	3.2	0	0	0	0	0	0	IKM3P	1540	105.2	0	0	0	0	0	0
IKM3C	1560	1.9	0	0	0	0	0	0	IKM3P	1560	123.7	0	0	0	0	0	0
Sep-23 (207d 9/29/23); CSize 50; IKU3 1428.50																	
IKU3C	1360	80.5	0	0	0	0	0	0	IKU3P	1360	13.2	0	0	0	0	0	0
IKU3C	1380	66.4	0	0	0	0	0	0	IKU3P	1380	18.7	0	0	0	0	0	0
IKU3C	1400	53.8	0	0	0	0	0	0	IKU3P	1400	25.8	0	0	0	0	0	0
IKU3C	1420	42.8	0	0	0	0	0	0	IKU3P	1420	34.4	0	0	0	0	0	0
IKU3C	1440	33.3	0	0	0	0	0	0	IKU3P	1440	44.6	0	0	0	0	0	0
IKU3C	1460	25.4	0	0	0	0	0	0	IKU3P	1460	56.4	0	0	0	0	0	0
IKU3C	1480	19	0	0	0	0	0	0	IKU3P	1480	69.6	0	0	0	0	0	0
IKU3C	1500	13.9	0	0	0	0	0	0	IKU3P	1500	84.2	0	0	0	0	0	0
IKU3C	1520	10	0	0	0	0	0	0	IKU3P	1520	99.9	0	0	0	0	0	0
IKU3C	1540	7	0	0	0	0	0	0	IKU3P	1540	116.6	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
FEBRUARY CALL	8.90	7.38	20.60
FEBRUARY PUT	8.91	7.40	20.41
MEAN	8.91	7.39	20.50

Implied volatility for ATM		Previous day	1D%CHG
MARCH CALL	9.09	7.41	22.67
MARCH PUT	9.09	7.42	22.51
MEAN	9.09	7.42	22.59

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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