Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAR 23	1,415.0	1.00	1,416.0	1419.00	1407.00	6918	36,304
APR 23	1,416.5	0.50	1,417.5	1421.00	1410.00	302	678
JUN 23	1,417.5	0.50	1,420.0	1421.00	1412.00	130	702
SEP 23	1,408.5	0.50	1,409.5	1410.00	1401.00	45	240

Calls									Puts								
Ticker	**Strike**	**Last**	**1D%**	**High**	**Low**	**Volm**	**OInt**	**OICh**	**Ticker**	**Strike**	**Last**	**1D%**	**High**	**Low**	**Volm**	**OInt**	**OICh**
Mar-23 (18d 3/31/23); CSize 50; IKH3 1412.50																	
IKH3C	1300	114.9	0	0	0	0	0	0	IKH3P	1300	0.1	0	0	0	0	0	0
IKH3C	1310	104.9	0	0	0	0	0	0	IKH3P	1310	0.1	0	0	0	0	0	0
IKH3C	1320	94.9	0	0	0	0	0	0	IKH3P	1320	0.1	0	0	0	0	0	0
IKH3C	1330	85	0	0	0	0	0	0	IKH3P	1330	0.1	0	0	0	0	0	0
IKH3C	1340	75.2	0	0	0	0	0	0	IKH3P	1340	0.3	0	0	0	0	0	0
IKH3C	1350	65.5	0	0	0	0	0	0	IKH3P	1350	0.6	0	0	0	0	0	0
IKH3C	1360	56	0	0	0	0	0	0	IKH3P	1360	1.1	0	0	0	0	0	0
IKH3C	1370	46.9	0	0	0	0	0	0	IKH3P	1370	2	0	0	0	0	0	0
IKH3C	1380	38.3	0	0	0	0	0	0	IKH3P	1380	3.4	0	0	0	0	0	0
IKH3C	1390	30.5	0	0	0	0	0	0	IKH3P	1390	5.5	0	0	0	0	0	0
IKH3C	1400	23.5	0	0	0	0	0	0	IKH3P	1400	8.5	0	0	0	0	0	0
IKH3C	1410	15	0	0	0	0	60	20	IKH3P	1410	12.5	0	0	0	0	0	0
IKH3C	1420	12.6	0	0	0	0	0	0	IKH3P	1420	17.6	0	0	0	0	0	0
IKH3C	1430	8.7	0	0	0	0	129	5	IKH3P	1430	23.6	0	0	0	0	0	0
IKH3C	1440	5.7	0	0	0	0	0	0	IKH3P	1440	30.7	0	0	0	0	34	0
IKH3C	1450	3.6	0	0	0	0	30	0	IKH3P	1450	38.6	0	0	0	0	48	0
IKH3C	1460	2.2	0	0	0	0	10	0	IKH3P	1460	47.1	0	0	0	0	9	0
IKH3C	1470	1.3	0	0	0	0	20	0	IKH3P	1470	56.2	0	0	0	0	40	0
IKH3C	1480	0.7	0	0	0	0	22	0	IKH3P	1480	65.6	0	0	0	0	0	0
IKH3C	1490	0.4	0	0	0	0	0	0	IKH3P	1490	75.3	0	0	0	0	0	0
IKH3C	1500	0.2	0	0	0	0	0	0	IKH3P	1500	85.1	0	0	0	0	2	0
IKH3C	1510	0.1	0	0	0	0	0	0	IKH3P	1510	95	0	0	0	0	0	0
IKH3C	1520	0.1	0	0	0	0	0	0	IKH3P	1520	104.9	0	0	0	0	0	0
IKH3C	1530	0.1	0	0	0	0	0	0	IKH3P	1530	114.9	0	0	0	0	0	0
IKH3C	1540	0.1	0	0	0	0	0	0	IKH3P	1540	124.8	0	0	0	0	0	0
IKH3C	1550	0.1	0	0	0	0	0	0	IKH3P	1550	134.8	0	0	0	0	0	0
IKH3C	1560	0.1	0	0	0	0	0	0	IKH3P	1560	144.8	0	0	0	0	0	0
Apr-23 (46d 4/28/23); CSize 50; IKJ3 1415.00																	
IKJ3C	1360	61.5	0	0	0	0	0	0	IKJ3P	1360	5.2	0	0	0	0	0	0
IKJ3C	1370	53.5	0	0	0	0	0	0	IKJ3P	1370	7.2	0	0	0	0	0	0
IKJ3C	1380	46	0	0	0	0	0	0	IKJ3P	1380	9.6	0	0	0	0	0	0
IKJ3C	1390	39.1	0	0	0	0	0	0	IKJ3P	1390	12.7	0	0	0	0	0	0
IKJ3C	1400	32.8	0	0	0	0	0	0	IKJ3P	1400	16.3	0	0	0	0	0	0
IKJ3C	1410	27.1	0	0	0	0	0	0	IKJ3P	1410	20.6	0	0	0	0	0	0
IKJ3C	1420	22.1	0	0	0	0	0	0	IKJ3P	1420	25.6	0	0	0	0	0	0
IKJ3C	1430	17.8	0	0	0	0	0	0	IKJ3P	1430	31.2	0	0	0	0	0	0
IKJ3C	1440	14.1	0	0	0	0	0	0	IKJ3P	1440	37.5	0	0	0	0	0	0
IKJ3C	1450	11	0	0	0	0	0	0	IKJ3P	1450	44.4	0	0	0	0	0	0
IKJ3C	1460	8.4	0	0	0	0	0	0	IKJ3P	1460	51.8	0	0	0	0	0	0
IKJ3C	1470	6.4	0	0	0	0	0	0	IKJ3P	1470	59.7	0	0	0	0	0	0
IKJ3C	1480	4.7	0	0	0	0	0	0	IKJ3P	1480	68	0	0	0	0	0	0
IKJ3C	1490	3.5	0	0	0	0	0	0	IKJ3P	1490	76.7	0	0	0	0	0	0
IKJ3C	1500	2.5	0	0	0	0	0	0	IKJ3P	1500	85.7	0	0	0	0	0	0
Jun-23 (109d 6/30/23); CSize 50; IKM3 1414.50																	
IKM3C	1340	86.3	0	0	0	0	0	0	IKM3P	1340	9.5	0	0	0	0	0	0
IKM3C	1360	71.2	0	0	0	0	0	0	IKM3P	1360	14.2	0	0	0	0	0	0
IKM3C	1380	57.6	0	0	0	0	0	0	IKM3P	1380	20.4	0	0	0	0	0	0
IKM3C	1400	45.6	0	0	0	0	0	0	IKM3P	1400	28.2	0	0	0	0	0	0
IKM3C	1420	35.3	0	0	0	0	0	0	IKM3P	1420	37.7	0	0	0	0	0	0
IKM3C	1440	26.7	0	0	0	0	0	0	IKM3P	1440	49	0	0	0	0	0	0
IKM3C	1460	19.7	0	0	0	0	0	0	IKM3P	1460	61.8	0	0	0	0	0	0
IKM3C	1480	14.2	0	0	0	0	0	0	IKM3P	1480	76.1	0	0	0	0	0	0
IKM3C	1500	10	0	0	0	0	0	0	IKM3P	1500	91.7	0	0	0	0	0	0
IKM3C	1520	6.8	0	0	0	0	0	0	IKM3P	1520	108.4	0	0	0	0	0	0
IKM3C	1540	4.6	0	0	0	0	0	0	IKM3P	1540	126	0	0	0	0	0	0
IKM3C	1560	3	0	0	0	0	0	0	IKM3P	1560	144.2	0	0	0	0	0	0
Sep-23 (200d 9/29/23); CSize 50; IKU3 1401.50																	
IKU3C	1340	88.6	0	0	0	0	0	0	IKU3P	1340	21.2	0	0	0	0	0	0
IKU3C	1360	75.4	0	0	0	0	0	0	IKU3P	1360	27.7	0	0	0	0	0	0
IKU3C	1380	63.5	0	0	0	0	0	0	IKU3P	1380	35.4	0	0	0	0	0	0
IKU3C	1400	52.8	0	0	0	0	0	0	IKU3P	1400	44.5	0	0	0	0	0	0
IKU3C	1420	43.4	0	0	0	0	0	0	IKU3P	1420	54.7	0	0	0	0	0	0
IKU3C	1440	35.3	0	0	0	0	0	0	IKU3P	1440	66.2	0	0	0	0	0	0
IKU3C	1460	28.3	0	0	0	0	0	0	IKU3P	1460	78.9	0	0	0	0	0	0
IKU3C	1480	22.4	0	0	0	0	0	0	IKU3P	1480	92.7	0	0	0	0	0	0
IKU3C	1500	17.5	0	0	0	0	0	0	IKU3P	1500	107.5	0	0	0	0	0	0
IKU3C	1520	13.6	0	0	0	0	0	0	IKU3P	1520	123.2	0	0	0	0	0	0
IKU3C	1540	10.4	0	0	0	0	0	0	IKU3P	1540	139.7	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
FEBRUARY CALL	10.91	9.72	12.24
FEBRUARY PUT	11.92	9.95	19.80
MEAN	11.42	9.84	16.07

Implied volatility for ATM		Previous day	1D%CHG
MARCH CALL	11.90	9.95	19.60
MARCH PUT	11.90	9.95	19.60
MEAN	11.90	9.95	19.60

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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