

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAR 23	1,432.5	-0.50	1,433.5	1437.50	1429.50	5508	34,756
APR 23	1,434.5	-0.50	1,437.5	1438.50	1432.00	94	292
JUN 23	1,435.5	-0.50	1,438.0	1438.00	1434.50	7	693
SEP 23	1,425.0	-1.50	1,430.5	1430.50	1424.00	6	233

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICn	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICn
Mar-23 (21d 3/31/23); CSize 50; IKH3 1430.00																	
IKH3C	1300	132.3	0	0	0	0	0	0	IKH3P	1300	0.1	0	0	0	0	0	0
IKH3C	1310	122.3	0	0	0	0	0	0	IKH3P	1310	0.1	0	0	0	0	0	0
IKH3C	1320	112.3	0	0	0	0	0	0	IKH3P	1320	0.1	0	0	0	0	0	0
IKH3C	1330	102.3	0	0	0	0	0	0	IKH3P	1330	0.1	0	0	0	0	0	0
IKH3C	1340	92.4	0	0	0	0	0	0	IKH3P	1340	0.1	0	0	0	0	0	0
IKH3C	1350	82.4	0	0	0	0	0	0	IKH3P	1350	0.1	0	0	0	0	0	0
IKH3C	1360	72.4	0	0	0	0	0	0	IKH3P	1360	0.1	0	0	0	0	0	0
IKH3C	1370	62.5	0	0	0	0	0	0	IKH3P	1370	0.1	0	0	0	0	0	0
IKH3C	1380	52.6	0	0	0	0	0	0	IKH3P	1380	0.2	0	0	0	0	0	0
IKH3C	1390	43	0	0	0	0	0	0	IKH3P	1390	0.6	0	0	0	0	0	0
IKH3C	1400	33.9	0	0	0	0	0	0	IKH3P	1400	1.4	0	0	0	0	0	0
IKH3C	1410	25.4	0	0	0	0	40	0	IKH3P	1410	3	0	0	0	0	0	0
IKH3C	1420	18.1	0	0	0	0	0	0	IKH3P	1420	5.6	0	0	0	0	0	0
IKH3C	1430	12	0	0	0	0	124	24	IKH3P	1430	9.5	0	0	0	0	0	0
IKH3C	1440	7.4	0	0	0	0	0	0	IKH3P	1440	14.9	0	0	0	0	34	0
IKH3C	1450	4.2	0	0	0	0	30	0	IKH3P	1450	21.7	0	0	0	0	48	0
IKH3C	1460	2.2	0	0	0	0	10	0	IKH3P	1460	29.7	0	0	0	0	9	0
IKH3C	1470	1.1	0	0	0	0	20	0	IKH3P	1470	38.5	0	0	0	0	40	0
IKH3C	1480	0.5	0	0	0	0	22	0	IKH3P	1480	47.9	0	0	0	0	0	0
IKH3C	1490	0.2	0	0	0	0	0	0	IKH3P	1490	57.6	0	0	0	0	0	0
IKH3C	1500	0.1	0	0	0	0	0	0	IKH3P	1500	67.5	0	0	0	0	2	0
IKH3C	1510	0.1	0	0	0	0	0	0	IKH3P	1510	77.4	0	0	0	0	0	0
IKH3C	1520	0.1	0	0	0	0	0	0	IKH3P	1520	87.4	0	0	0	0	0	0
IKH3C	1530	0.1	0	0	0	0	0	0	IKH3P	1530	97.3	0	0	0	0	0	0
IKH3C	1540	0.1	0	0	0	0	0	0	IKH3P	1540	107.3	0	0	0	0	0	0
IKH3C	1550	0.1	0	0	0	0	0	0	IKH3P	1550	117.3	0	0	0	0	0	0
IKH3C	1560	0.1	0	0	0	0	0	0	IKH3P	1560	127.3	0	0	0	0	0	0
Apr-23 (49d 4/28/23); CSize 50; IKJ3 1434.50																	
IKJ3C	1370	65.1	0	0	0	0	0	0	IKJ3P	1370	0.9	0	0	0	0	0	0
IKJ3C	1380	55.9	0	0	0	0	0	0	IKJ3P	1380	1.6	0	0	0	0	0	0
IKJ3C	1390	47	0	0	0	0	0	0	IKJ3P	1390	2.7	0	0	0	0	0	0
IKJ3C	1400	38.7	0	0	0	0	0	0	IKJ3P	1400	4.3	0	0	0	0	0	0
IKJ3C	1410	31.1	0	0	0	0	0	0	IKJ3P	1410	6.7	0	0	0	0	0	0
IKJ3C	1420	24.3	0	0	0	0	0	0	IKJ3P	1420	9.9	0	0	0	0	0	0
IKJ3C	1430	18.5	0	0	0	0	0	0	IKJ3P	1430	14	0	0	0	0	0	0
IKJ3C	1440	13.6	0	0	0	0	0	0	IKJ3P	1440	19.1	0	0	0	0	0	0
IKJ3C	1450	9.7	0	0	0	0	0	0	IKJ3P	1450	25.1	0	0	0	0	0	0
IKJ3C	1460	6.6	0	0	0	0	0	0	IKJ3P	1460	32	0	0	0	0	0	0
IKJ3C	1470	4.4	0	0	0	0	0	0	IKJ3P	1470	39.8	0	0	0	0	0	0
IKJ3C	1480	2.8	0	0	0	0	0	0	IKJ3P	1480	48.1	0	0	0	0	0	0
IKJ3C	1490	1.7	0	0	0	0	0	0	IKJ3P	1490	57	0	0	0	0	0	0
IKJ3C	1500	1	0	0	0	0	0	0	IKJ3P	1500	66.3	0	0	0	0	0	0
Jun-23 (112d 6/30/23); CSize 50; IKM3 1436.50																	
IKM3C	1340	95.9	0	0	0	0	0	0	IKM3P	1340	1.3	0	0	0	0	0	0
IKM3C	1360	77.7	0	0	0	0	0	0	IKM3P	1360	2.9	0	0	0	0	0	0
IKM3C	1380	60.7	0	0	0	0	0	0	IKM3P	1380	5.7	0	0	0	0	0	0
IKM3C	1400	45.5	0	0	0	0	0	0	IKM3P	1400	10.3	0	0	0	0	0	0
IKM3C	1420	32.5	0	0	0	0	0	0	IKM3P	1420	17.1	0	0	0	0	0	0
IKM3C	1440	22	0	0	0	0	0	0	IKM3P	1440	26.5	0	0	0	0	0	0
IKM3C	1460	14.1	0	0	0	0	0	0	IKM3P	1460	38.4	0	0	0	0	0	0
IKM3C	1480	8.5	0	0	0	0	0	0	IKM3P	1480	52.6	0	0	0	0	0	0
IKM3C	1500	4.8	0	0	0	0	0	0	IKM3P	1500	68.8	0	0	0	0	0	0
IKM3C	1520	2.6	0	0	0	0	0	0	IKM3P	1520	86.3	0	0	0	0	0	0
IKM3C	1540	1.3	0	0	0	0	0	0	IKM3P	1540	104.8	0	0	0	0	0	0
IKM3C	1560	0.6	0	0	0	0	0	0	IKM3P	1560	124	0	0	0	0	0	0
Sep-23 (203d 9/29/23); CSize 50; IKU3 1425.00																	
IKU3C	1360	73	0	0	0	0	0	0	IKU3P	1360	9.1	0	0	0	0	0	0
IKU3C	1380	58.4	0	0	0	0	0	0	IKU3P	1380	14.2	0	0	0	0	0	0
IKU3C	1400	45.5	0	0	0	0	0	0	IKU3P	1400	20.9	0	0	0	0	0	0
IKU3C	1420	34.4	0	0	0	0	0	0	IKU3P	1420	29.5	0	0	0	0	0	0
IKU3C	1440	25.3	0	0	0	0	0	0	IKU3P	1440	40	0	0	0	0	0	0
IKU3C	1460	18	0	0	0	0	0	0	IKU3P	1460	52.4	0	0	0	0	0	0
IKU3C	1480	12.4	0	0	0	0	0	0	IKU3P	1480	66.5	0	0	0	0	0	0
IKU3C	1500	8.3	0	0	0	0	0	0	IKU3P	1500	82	0	0	0	0	0	0
IKU3C	1520	5.4	0	0	0	0	0	0	IKU3P	1520	98.8	0	0	0	0	0	0
IKU3C	1540	3.4	0	0	0	0	0	0	IKU3P	1540	116.4	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
FEBRUARY CALL	7.65	14.65	-47.78
FEBRUARY PUT	7.65	13.12	-41.69
MEAN	7.65	13.89	-44.90

Implied volatility for ATM		Previous day	1D%CHG
MARCH CALL	7.67	14.66	-47.68
MARCH PUT	7.67	14.64	-47.61
MEAN	7.67	14.65	-47.65

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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