

Underlying Instrument - FKLl

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAR 23	1,436.0	0.00	1,437.5	1440.00	1434.50	3990	31,035
APR 23	1,437.0	0.50	1,438.5	1440.50	1437.00	21	268
JUN 23	1,437.5	0.50	1,441.0	1441.00	1437.50	26	680
SEP 23	1,429.5	1.00	1,432.5	1432.50	1428.50	28	223

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Mar-23 (25d 3/31/23); CSize 50; IKH3 1437.00																		
IKH3C	1300	135.7	0	0	0	0	0	0	0	IKH3P	1300	0.1	0	0	0	0	0	0
IKH3C	1310	125.8	0	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	0	IKH3P	1320	0.1	0	0	0	0	0	0
IKH3C	1330	105.9	0	0	0	0	0	0	0	IKH3P	1330	0.1	0	0	0	0	0	0
IKH3C	1340	95.9	0	0	0	0	0	0	0	IKH3P	1340	0.1	0	0	0	0	0	0
IKH3C	1350	86.1	0	0	0	0	0	0	0	IKH3P	1350	0.3	0	0	0	0	0	0
IKH3C	1360	76.4	0	0	0	0	0	0	0	IKH3P	1360	0.5	0	0	0	0	0	0
IKH3C	1370	66.8	0	0	0	0	0	0	0	IKH3P	1370	0.9	0	0	0	0	0	0
IKH3C	1380	57.5	0	0	0	0	0	0	0	IKH3P	1380	1.6	0	0	0	0	0	0
IKH3C	1390	48.7	0	0	0	0	0	0	0	IKH3P	1390	2.7	0	0	0	0	0	0
IKH3C	1400	40.3	0	0	0	0	0	0	0	IKH3P	1400	4.4	0	0	0	0	0	0
IKH3C	1410	32.7	0	0	0	0	40	0	0	IKH3P	1410	6.7	0	0	0	0	0	0
IKH3C	1420	25.8	0	0	0	0	0	0	0	IKH3P	1420	9.8	0	0	0	0	0	0
IKH3C	1430	19.8	0	0	0	0	80	0	0	IKH3P	1430	13.8	0	0	0	0	0	0
IKH3C	1440	14.8	0	0	0	0	0	0	0	IKH3P	1440	18.8	0	0	0	0	34	10
IKH3C	1450	10.7	0	0	0	0	30	0	0	IKH3P	1450	22.5	0	0	0	0	28	20
IKH3C	1460	7.5	0	0	0	0	10	0	0	IKH3P	1460	31.5	0	0	0	0	9	0
IKH3C	1470	5.1	0	0	0	0	20	0	0	IKH3P	1470	39	0	0	0	0	40	0
IKH3C	1480	3.3	0	0	0	0	22	0	0	IKH3P	1480	47.2	0	0	0	0	0	0
IKH3C	1490	2.1	0	0	0	0	0	0	0	IKH3P	1490	56	0	0	0	0	0	0
IKH3C	1500	1.3	0	0	0	0	0	0	0	IKH3P	1500	65.2	0	0	0	0	2	0
IKH3C	1510	0.8	0	0	0	0	0	0	0	IKH3P	1510	74.6	0	0	0	0	0	0
IKH3C	1520	0.4	0	0	0	0	0	0	0	IKH3P	1520	84.3	0	0	0	0	0	0
IKH3C	1530	0.2	0	0	0	0	0	0	0	IKH3P	1530	94.1	0	0	0	0	0	0
IKH3C	1540	0.1	0	0	0	0	0	0	0	IKH3P	1540	103.9	0	0	0	0	0	0
IKH3C	1550	0.1	0	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	0	IKH3P	1560	123.8	0	0	0	0	0	0
Apr-23 (53d 4/28/23); CSize 50; IKJ3 1438.00																		
IKJ3C	1370	70.6	0	0	0	0	0	0	0	IKJ3P	1370	3.9	0	0	0	0	0	0
IKJ3C	1380	62.2	0	0	0	0	0	0	0	IKJ3P	1380	5.4	0	0	0	0	0	0
IKJ3C	1390	54.2	0	0	0	0	0	0	0	IKJ3P	1390	7.4	0	0	0	0	0	0
IKJ3C	1400	46.8	0	0	0	0	0	0	0	IKJ3P	1400	9.9	0	0	0	0	0	0
IKJ3C	1410	39.9	0	0	0	0	0	0	0	IKJ3P	1410	13	0	0	0	0	0	0
IKJ3C	1420	33.5	0	0	0	0	0	0	0	IKJ3P	1420	16.6	0	0	0	0	0	0
IKJ3C	1430	27.9	0	0	0	0	0	0	0	IKJ3P	1430	20.9	0	0	0	0	0	0
IKJ3C	1440	22.8	0	0	0	0	0	0	0	IKJ3P	1440	25.8	0	0	0	0	0	0
IKJ3C	1450	18.5	0	0	0	0	0	0	0	IKJ3P	1450	31.4	0	0	0	0	0	0
IKJ3C	1460	14.7	0	0	0	0	0	0	0	IKJ3P	1460	37.6	0	0	0	0	0	0
IKJ3C	1470	11.5	0	0	0	0	0	0	0	IKJ3P	1470	44.4	0	0	0	0	0	0
IKJ3C	1480	8.9	0	0	0	0	0	0	0	IKJ3P	1480	51.8	0	0	0	0	0	0
IKJ3C	1490	6.8	0	0	0	0	0	0	0	IKJ3P	1490	59.6	0	0	0	0	0	0
IKJ3C	1500	5.1	0	0	0	0	0	0	0	IKJ3P	1500	67.8	0	0	0	0	0	0
Jun-23 (116d 6/30/23); CSize 50; IKM3 1437.00																		
IKM3C	1340	102.3	0	0	0	0	0	0	0	IKM3P	1340	5.7	0	0	0	0	0	0
IKM3C	1360	85.8	0	0	0	0	0	0	0	IKM3P	1360	9.1	0	0	0	0	0	0
IKM3C	1380	70.6	0	0	0	0	0	0	0	IKM3P	1380	13.7	0	0	0	0	0	0
IKM3C	1400	56.9	0	0	0	0	0	0	0	IKM3P	1400	19.8	0	0	0	0	0	0
IKM3C	1420	44.9	0	0	0	0	0	0	0	IKM3P	1420	27.5	0	0	0	0	0	0
IKM3C	1440	34.5	0	0	0	0	0	0	0	IKM3P	1440	37	0	0	0	0	0	0
IKM3C	1460	26	0	0	0	0	0	0	0	IKM3P	1460	48.3	0	0	0	0	0	0
IKM3C	1480	19	0	0	0	0	0	0	0	IKM3P	1480	61.1	0	0	0	0	0	0
IKM3C	1500	13.6	0	0	0	0	0	0	0	IKM3P	1500	75.5	0	0	0	0	0	0
IKM3C	1520	9.5	0	0	0	0	0	0	0	IKM3P	1520	91.2	0	0	0	0	0	0
IKM3C	1540	6.4	0	0	0	0	0	0	0	IKM3P	1540	108	0	0	0	0	0	0
IKM3C	1560	4.3	0	0	0	0	0	0	0	IKM3P	1560	125.6	0	0	0	0	0	0
Sep-23 (207d 9/29/23); CSize 50; IKU3 1427.50																		
IKU3C	1360	87.9	0	0	0	0	0	0	0	IKU3P	1360	19.6	0	0	0	0	0	0
IKU3C	1380	74.6	0	0	0	0	0	0	0	IKU3P	1380	26	0	0	0	0	0	0
IKU3C	1400	62.5	0	0	0	0	0	0	0	IKU3P	1400	33.5	0	0	0	0	0	0
IKU3C	1420	51.8	0	0	0	0	0	0	0	IKU3P	1420	42.4	0	0	0	0	0	0
IKU3C	1440	42.3	0	0	0	0	0	0	0	IKU3P	1440	52.6	0	0	0	0	0	0
IKU3C	1460	34.1	0	0	0	0	0	0	0	IKU3P	1460	64.1	0	0	0	0	0	0
IKU3C	1480	27.1	0	0	0	0	0	0	0	IKU3P	1480	76.8	0	0	0	0	0	0
IKU3C	1500	21.3	0	0	0	0	0	0	0	IKU3P	1500	90.6	0	0	0	0	0	0
IKU3C	1520	16.5	0	0	0	0	0	0	0	IKU3P	1520	105.5	0	0	0	0	0	0
IKU3C	1540	12.6	0	0	0	0	0	0	0	IKU3P	1540	121.2	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
FEBRUARY CALL	11.15	8.90	25.28
FEBRUARY PUT	11.15	8.91	25.14
MEAN	11.15	8.91	25.21

	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

Implied volatility for ATM		Previous day	1D%CHG
MARCH CALL	11.16	9.09	22.77
MARCH PUT	11.16	9.09	22.77
MEAN	11.16	9.09	22.77

Source: Bloomberg

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