

Underlying Instrument - FKL1

| Cont | Sett | Change | Open | High | Low | Volm | Open Int |
|--------|---------|--------|---------|---------|---------|------|----------|
| MAY 23 | 1,414.5 | -3.00 | 1,418.0 | 1423.00 | 1411.00 | 5978 | 34,365 |
| JUN 23 | 1,413.5 | -4.00 | 1,418.0 | 1422.50 | 1412.00 | 55 | 765 |
| SEP 23 | 1,414.0 | -3.50 | 1,408.5 | 1412.00 | 1401.50 | 28 | 558 |
| DEC 23 | 1,403.0 | 0.00 | - | - | - | - | - |

| Calls | | | | | | | | | | Puts | | | | | | | | | |
|---|--------|------|------------|------|-----|------|------|-----|----|--------|--------|-------|-----------|------|------|------|------|-----|----|
| Ticker | Strike | Last | 1D% | High | Low | Volm | OInt | OIC | | Ticker | Strike | Last | 1D% | High | Low | Volm | OInt | OIC | |
| May-23 (29d 5/31/23); CSize 50; IKK3 1413.50 | | | | | | | | | | | | | | | | | | | |
| IKK3C | 1350 | 64 | -4.4776144 | 0 | 0 | 0 | 0 | 0 | 0 | IKK3P | 1350 | 0.7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKK3C | 1360 | 54.6 | -5.2083311 | 0 | 0 | 0 | 0 | 0 | 0 | IKK3P | 1360 | 1.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKK3C | 1370 | 45.7 | -5.9670744 | 0 | 0 | 0 | 0 | 0 | 0 | IKK3P | 1370 | 2.3 | 4.54545 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKK3C | 1380 | 37.2 | -7.231915 | 0 | 0 | 0 | 0 | 0 | 0 | IKK3P | 1380 | 3.8 | 2.702701 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKK3C | 1390 | 29.6 | -12.684369 | 0 | 0 | 0 | 20 | 20 | 20 | IKK3P | 1390 | 6.1 | 3.389823 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKK3C | 1400 | 25 | -1.1857688 | 25 | 25 | 2 | 2 | 2 | 2 | IKK3P | 1400 | 9.3 | 5.681813 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKK3C | 1410 | 16.9 | -11.979175 | 0 | 0 | 0 | 0 | 48 | 0 | IKK3P | 1410 | 13.4 | 5.511808 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKK3C | 1420 | 12.2 | -13.47518 | 0 | 0 | 0 | 0 | 44 | 0 | IKK3P | 1420 | 16.5 | -8.333331 | 16.5 | 16.5 | 20 | 40 | 20 | 20 |
| IKK3C | 1430 | 8.4 | -16.000002 | 0 | 0 | 0 | 0 | 4 | 0 | IKK3P | 1430 | 23 | -2.127659 | 23 | 23 | 20 | 60 | 20 | 20 |
| IKK3C | 1440 | 5.6 | -18.840582 | 0 | 0 | 0 | 0 | 0 | 0 | IKK3P | 1440 | 32 | 5.610561 | 32 | 31 | 22 | 22 | 22 | 22 |
| IKK3C | 1450 | 3.5 | -22.222221 | 0 | 0 | 0 | 0 | 0 | 0 | IKK3P | 1450 | 39.9 | 5.27705 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKK3C | 1460 | 2.2 | -24.137932 | 0 | 0 | 0 | 0 | 0 | 0 | IKK3P | 1460 | 48.5 | 4.751623 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKK3C | 1470 | 1.3 | -27.777779 | 0 | 0 | 0 | 0 | 0 | 0 | IKK3P | 1470 | 57.6 | 4.537201 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKK3C | 1480 | 0.7 | -30.000002 | 0 | 0 | 0 | 0 | 0 | 0 | IKK3P | 1480 | 67 | 4.037261 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKK3C | 1490 | 0.4 | -33.333336 | 0 | 0 | 0 | 0 | 0 | 0 | IKK3P | 1490 | 76.7 | 3.7889 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKK3C | 1500 | 0.2 | -33.333336 | 0 | 0 | 0 | 0 | 0 | 0 | IKK3P | 1500 | 86.5 | 3.468907 | 0 | 0 | 0 | 0 | 0 | 0 |
| Jun-23 (59d 6/30/23); CSize 50; IKM3 1414.00 | | | | | | | | | | | | | | | | | | | |
| IKM3C | 1320 | 94.2 | -4.0733218 | 0 | 0 | 0 | 0 | 0 | 0 | IKM3P | 1320 | 0.6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKM3C | 1340 | 75.3 | -5.0441384 | 0 | 0 | 0 | 0 | 0 | 0 | IKM3P | 1340 | 1.7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKM3C | 1360 | 57.6 | -6.3414631 | 0 | 0 | 0 | 0 | 0 | 0 | IKM3P | 1360 | 3.9 | 5.405402 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKM3C | 1380 | 41.8 | -7.9295216 | 0 | 0 | 0 | 0 | 0 | 0 | IKM3P | 1380 | 8 | 5.263162 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKM3C | 1400 | 28.5 | -9.8101254 | 0 | 0 | 0 | 0 | 0 | 0 | IKM3P | 1400 | 14.5 | 5.839419 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKM3C | 1420 | 18.1 | -12.560386 | 0 | 0 | 0 | 0 | 0 | 0 | IKM3P | 1420 | 24 | 5.726874 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKM3C | 1440 | 10.6 | -15.873014 | 0 | 0 | 0 | 0 | 0 | 0 | IKM3P | 1440 | 36.5 | 5.7971 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKM3C | 1460 | 5.7 | -19.718313 | 0 | 0 | 0 | 0 | 0 | 0 | IKM3P | 1460 | 51.5 | 5.316973 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKM3C | 1480 | 2.8 | -24.324327 | 0 | 0 | 0 | 0 | 0 | 0 | IKM3P | 1480 | 68.5 | 4.740059 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKM3C | 1500 | 1.3 | -27.777779 | 0 | 0 | 0 | 0 | 0 | 0 | IKM3P | 1500 | 86.9 | 4.196644 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKM3C | 1520 | 0.5 | -37.5 | 0 | 0 | 0 | 0 | 0 | 0 | IKM3P | 1520 | 106 | 3.61681 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKM3C | 1540 | 0.2 | -33.333336 | 0 | 0 | 0 | 0 | 0 | 0 | IKM3P | 1540 | 125.6 | 3.204608 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKM3C | 1560 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKM3P | 1560 | 145.4 | 2.82886 | 0 | 0 | 0 | 0 | 0 | 0 |
| Sep-23 (150d 9/29/23); CSize 50; IKU3 1403.00 | | | | | | | | | | | | | | | | | | | |
| IKU3C | 1320 | 87.9 | -3.8293242 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1320 | 5.9 | -1.666665 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1340 | 71.9 | -4.5152721 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1340 | 9.6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1360 | 57.3 | -5.4455462 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1360 | 14.8 | 0.68028 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1380 | 44.5 | -6.5125999 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1380 | 21.8 | 1.869154 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1400 | 33.6 | -7.6923132 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1400 | 30.6 | 1.999998 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1420 | 24.6 | -9.2250938 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1420 | 41.4 | 2.47525 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1440 | 17.5 | -10.714287 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1440 | 54 | 2.661598 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1460 | 12 | -12.408757 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1460 | 68.3 | 2.552557 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1480 | 8 | -14.893616 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1480 | 84.1 | 2.686203 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1500 | 5.2 | -16.129034 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1500 | 101 | 2.538073 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1520 | 3.2 | -19.999998 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1520 | 118.8 | 2.413797 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1540 | 2 | -19.999998 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1540 | 137.3 | 2.233803 | 0 | 0 | 0 | 0 | 0 | 0 |
| Dec-23 (241d 12/29/23); CSize 50; IKZ3 1403.00 | | | | | | | | | | | | | | | | | | | |
| IKZ3C | 1340 | 61.7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ3P | 1340 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ3C | 1360 | 42.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ3P | 1360 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ3C | 1380 | 22.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ3P | 1380 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ3C | 1400 | 2.9 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ3P | 1400 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ3C | 1420 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ3P | 1420 | 16.7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ3C | 1440 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ3P | 1440 | 36.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKZ3C | 1460 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKZ3P | 1460 | 55.9 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |

| Implied volatility for ATM | Previous day | 1D%CHG | |
|----------------------------|--------------|--------|-------|
| MARCH CALL | 9.08 | 9.42 | -3.61 |
| MARCH PUT | 9.08 | 9.42 | -3.61 |
| MEAN | 9.08 | 9.42 | -3.61 |

| Implied volatility for ATM | Previous day | 1D%CHG | |
|----------------------------|--------------|--------|-------|
| APRIL CALL | 9.17 | 9.50 | -3.47 |
| APRIL PUT | 9.32 | 9.49 | -1.79 |
| MEAN | 9.25 | 9.50 | -2.63 |

Source: Bloomberg

| | 10Days | 20Days | 30Days | 60Days | 90Days |
|--------------|--------|--------|--------|--------|--------|
| Current | 8.05 | 8.67 | 9.22 | 11.70 | 12.29 |
| 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 |

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