

**Underlying Instrument - FKL1**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAR 23	1,433.0	-8.50	1,441.5	1442.00	1431.00	6408	33,485
APR 23	1,435.0	-8.50	1,440.0	1441.00	1433.00	59	285
JUN 23	1,436.0	-9.00	1,440.5	1440.50	1435.00	21	690
SEP 23	1,426.5	-7.50	1,431.5	1431.50	1424.00	39	233

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>Mar-23 (23d 3/31/23); CSize 50; IKH3 1435.50</b>																		
IKH3C	1300	132.8	0	0	0	0	0	0	0	IKH3P	1300	0.1	0	0	0	0	0	0
IKH3C	1310	122.9	0	0	0	0	0	0	0	IKH3P	1310	0.1	0	0	0	0	0	0
IKH3C	1320	113	0	0	0	0	0	0	0	IKH3P	1320	0.2	0	0	0	0	0	0
IKH3C	1330	103.2	0	0	0	0	0	0	0	IKH3P	1330	0.4	0	0	0	0	0	0
IKH3C	1340	93.5	0	0	0	0	0	0	0	IKH3P	1340	0.7	0	0	0	0	0	0
IKH3C	1350	84	0	0	0	0	0	0	0	IKH3P	1350	1.1	0	0	0	0	0	0
IKH3C	1360	74.7	0	0	0	0	0	0	0	IKH3P	1360	1.8	0	0	0	0	0	0
IKH3C	1370	65.6	0	0	0	0	0	0	0	IKH3P	1370	2.8	0	0	0	0	0	0
IKH3C	1380	57	0	0	0	0	0	0	0	IKH3P	1380	4.1	0	0	0	0	0	0
IKH3C	1390	48.9	0	0	0	0	0	0	0	IKH3P	1390	5.9	0	0	0	0	0	0
IKH3C	1400	41.2	0	0	0	0	0	0	0	IKH3P	1400	8.3	0	0	0	0	0	0
IKH3C	1410	34.3	0	0	0	0	0	40	0	IKH3P	1410	11.3	0	0	0	0	0	0
IKH3C	1420	28	0	0	0	0	0	0	0	IKH3P	1420	15	0	0	0	0	0	0
IKH3C	1430	22.5	0	0	0	0	100	20	0	IKH3P	1430	19.5	0	0	0	0	0	0
IKH3C	1440	17.7	0	0	0	0	0	0	0	IKH3P	1440	17.5	0	0	0	0	34	0
IKH3C	1450	13.7	0	0	0	0	30	0	0	IKH3P	1450	30.7	0	0	0	0	48	20
IKH3C	1460	10.4	0	0	0	0	10	0	0	IKH3P	1460	37.3	0	0	0	0	9	0
IKH3C	1470	7.7	0	0	0	0	20	0	0	IKH3P	1470	44.6	0	0	0	0	40	0
IKH3C	1480	5.6	0	0	0	0	22	0	0	IKH3P	1480	52.5	0	0	0	0	0	0
IKH3C	1490	4	0	0	0	0	0	0	0	IKH3P	1490	60.9	0	0	0	0	0	0
IKH3C	1500	2.8	0	0	0	0	0	0	0	IKH3P	1500	69.7	0	0	0	0	2	0
IKH3C	1510	1.9	0	0	0	0	0	0	0	IKH3P	1510	78.8	0	0	0	0	0	0
IKH3C	1520	1.3	0	0	0	0	0	0	0	IKH3P	1520	88.1	0	0	0	0	0	0
IKH3C	1530	0.8	0	0	0	0	0	0	0	IKH3P	1530	97.6	0	0	0	0	0	0
IKH3C	1540	0.5	0	0	0	0	0	0	0	IKH3P	1540	107.3	0	0	0	0	0	0
IKH3C	1550	0.3	0	0	0	0	0	0	0	IKH3P	1550	117.1	0	0	0	0	0	0
IKH3C	1560	0.2	0	0	0	0	0	0	0	IKH3P	1560	127	0	0	0	0	0	0
<b>Apr-23 (51d 4/28/23); CSize 50; IKJ3 1435.00</b>																		
IKJ3C	1370	73.2	0	0	0	0	0	0	0	IKJ3P	1370	8.5	0	0	0	0	0	0
IKJ3C	1380	65.5	0	0	0	0	0	0	0	IKJ3P	1380	10.7	0	0	0	0	0	0
IKJ3C	1390	58.2	0	0	0	0	0	0	0	IKJ3P	1390	13.4	0	0	0	0	0	0
IKJ3C	1400	51.4	0	0	0	0	0	0	0	IKJ3P	1400	16.5	0	0	0	0	0	0
IKJ3C	1410	45	0	0	0	0	0	0	0	IKJ3P	1410	20.1	0	0	0	0	0	0
IKJ3C	1420	39.1	0	0	0	0	0	0	0	IKJ3P	1420	24.2	0	0	0	0	0	0
IKJ3C	1430	33.7	0	0	0	0	0	0	0	IKJ3P	1430	28.7	0	0	0	0	0	0
IKJ3C	1440	28.9	0	0	0	0	0	0	0	IKJ3P	1440	33.8	0	0	0	0	0	0
IKJ3C	1450	24.5	0	0	0	0	0	0	0	IKJ3P	1450	39.4	0	0	0	0	0	0
IKJ3C	1460	20.6	0	0	0	0	0	0	0	IKJ3P	1460	45.5	0	0	0	0	0	0
IKJ3C	1470	17.2	0	0	0	0	0	0	0	IKJ3P	1470	52	0	0	0	0	0	0
IKJ3C	1480	14.2	0	0	0	0	0	0	0	IKJ3P	1480	59	0	0	0	0	0	0
IKJ3C	1490	11.7	0	0	0	0	0	0	0	IKJ3P	1490	66.4	0	0	0	0	0	0
IKJ3C	1500	9.5	0	0	0	0	0	0	0	IKJ3P	1500	74.2	0	0	0	0	0	0
<b>Jun-23 (114d 6/30/23); CSize 50; IKM3 1436.00</b>																		
IKM3C	1340	107.6	0	0	0	0	0	0	0	IKM3P	1340	12.5	0	0	0	0	0	0
IKM3C	1360	92.5	0	0	0	0	0	0	0	IKM3P	1360	17.2	0	0	0	0	0	0
IKM3C	1380	78.6	0	0	0	0	0	0	0	IKM3P	1380	23.1	0	0	0	0	0	0
IKM3C	1400	65.9	0	0	0	0	0	0	0	IKM3P	1400	30.2	0	0	0	0	0	0
IKM3C	1420	54.6	0	0	0	0	0	0	0	IKM3P	1420	38.7	0	0	0	0	0	0
IKM3C	1440	44.6	0	0	0	0	0	0	0	IKM3P	1440	48.5	0	0	0	0	0	0
IKM3C	1460	35.9	0	0	0	0	0	0	0	IKM3P	1460	59.7	0	0	0	0	0	0
IKM3C	1480	28.5	0	0	0	0	0	0	0	IKM3P	1480	72.1	0	0	0	0	0	0
IKM3C	1500	22.4	0	0	0	0	0	0	0	IKM3P	1500	85.8	0	0	0	0	0	0
IKM3C	1520	17.3	0	0	0	0	0	0	0	IKM3P	1520	100.5	0	0	0	0	0	0
IKM3C	1540	13.2	0	0	0	0	0	0	0	IKM3P	1540	116.2	0	0	0	0	0	0
IKM3C	1560	9.9	0	0	0	0	0	0	0	IKM3P	1560	132.7	0	0	0	0	0	0
<b>Sep-23 (205d 9/29/23); CSize 50; IKU3 1430.50</b>																		
IKU3C	1360	98.2	0	0	0	0	0	0	0	IKU3P	1360	32.8	0	0	0	0	0	0
IKU3C	1380	86	0	0	0	0	0	0	0	IKU3P	1380	40.3	0	0	0	0	0	0
IKU3C	1400	74.7	0	0	0	0	0	0	0	IKU3P	1400	48.7	0	0	0	0	0	0
IKU3C	1420	64.5	0	0	0	0	0	0	0	IKU3P	1420	58.1	0	0	0	0	0	0
IKU3C	1440	55.3	0	0	0	0	0	0	0	IKU3P	1440	68.5	0	0	0	0	0	0
IKU3C	1460	47	0	0	0	0	0	0	0	IKU3P	1460	80	0	0	0	0	0	0
IKU3C	1480	39.7	0	0	0	0	0	0	0	IKU3P	1480	92.3	0	0	0	0	0	0
IKU3C	1500	33.3	0	0	0	0	0	0	0	IKU3P	1500	105.6	0	0	0	0	0	0
IKU3C	1520	27.7	0	0	0	0	0	0	0	IKU3P	1520	119.7	0	0	0	0	0	0
IKU3C	1540	22.9	0	0	0	0	0	0	0	IKU3P	1540	134.5	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
FEBRUARY CALL	14.65	9.14	60.28
FEBRUARY PUT	13.12	8.64	51.85
MEAN	13.89	8.89	56.19

Implied volatility for ATM		Previous day	1D%CHG
MARCH CALL	14.66	9.12	60.75
MARCH PUT	14.64	9.15	60.00
MEAN	14.65	9.14	60.37

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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