

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAR 23	1,401.0	-11.00	1,414.5	1414.50	1394.50	7783	33,362
APR 23	1,403.5	-10.50	1,415.5	1415.50	1397.50	194	890
MAY 23	1,403.5	-12.00	1,414.0	1414.00	1399.00	44	715
JUN 23	1,394.5	-10.00	1,404.0	1404.00	1389.00	29	270

Calls													Puts				
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICN	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICN
Mar-23 (10d 3/31/23); CSize 50; IKH3 1406.00																	
IKH3C	1300	100.9	0	0	0	0	0	0	IKH3P	1300	0.1	0	0	0	0	0	0
IKH3C	1310	90.9	0	0	0	0	0	0	IKH3P	1310	0.1	0	0	0	0	0	0
IKH3C	1320	80.9	0	0	0	0	0	0	IKH3P	1320	0.1	0	0	0	0	0	0
IKH3C	1330	71	0	0	0	0	0	0	IKH3P	1330	0.1	0	0	0	0	0	0
IKH3C	1340	61.1	0	0	0	0	0	0	IKH3P	1340	0.1	0	0	0	0	0	0
IKH3C	1350	51.3	0	0	0	0	0	0	IKH3P	1350	0.4	0	0	0	0	0	0
IKH3C	1360	41.8	0	0	0	0	0	0	IKH3P	1360	0.9	0	0	0	0	0	0
IKH3C	1370	32.8	0	0	0	0	0	0	IKH3P	1370	1.9	0	0	0	0	0	0
IKH3C	1380	24.6	0	0	0	0	0	0	IKH3P	1380	3.6	0	0	0	0	0	0
IKH3C	1390	17.5	0	0	0	0	0	0	IKH3P	1390	6.5	0	0	0	0	0	0
IKH3C	1400	11.7	0	0	0	0	27	4	IKH3P	1400	10.7	0	0	0	0	7	0
IKH3C	1410	7.3	0	0	0	0	60	0	IKH3P	1410	16.3	0	0	0	0	0	0
IKH3C	1420	4.2	0	0	0	0	0	0	IKH3P	1420	23.2	0	0	0	0	0	0
IKH3C	1430	2.3	0	0	0	0	129	0	IKH3P	1430	31.2	0	0	0	0	0	0
IKH3C	1440	1.1	0	0	0	0	0	0	IKH3P	1440	40.1	0	0	0	0	34	0
IKH3C	1450	0.5	0	0	0	0	30	0	IKH3P	1450	49.5	0	0	0	0	48	0
IKH3C	1460	0.2	0	0	0	0	10	0	IKH3P	1460	59.2	0	0	0	0	9	0
IKH3C	1470	0.1	0	0	0	0	20	0	IKH3P	1470	69	0	0	0	0	40	0
IKH3C	1480	0.1	0	0	0	0	22	0	IKH3P	1480	79	0	0	0	0	0	0
IKH3C	1490	0.1	0	0	0	0	0	0	IKH3P	1490	88.9	0	0	0	0	0	0
IKH3C	1500	0.1	0	0	0	0	0	0	IKH3P	1500	98.9	0	0	0	0	2	0
IKH3C	1510	0.1	0	0	0	0	0	0	IKH3P	1510	108.9	0	0	0	0	0	0
IKH3C	1520	0.1	0	0	0	0	0	0	IKH3P	1520	118.9	0	0	0	0	0	0
IKH3C	1530	0.1	0	0	0	0	0	0	IKH3P	1530	128.9	0	0	0	0	0	0
IKH3C	1540	0.1	0	0	0	0	0	0	IKH3P	1540	138.9	0	0	0	0	0	0
IKH3C	1550	0.1	0	0	0	0	0	0	IKH3P	1550	148.9	0	0	0	0	0	0
IKH3C	1560	0.1	0	0	0	0	0	0	IKH3P	1560	158.9	0	0	0	0	0	0
Apr-23 (38d 4/28/23); CSize 50; IKJ3 1409.00																	
IKJ3C	1330	75.1	0	0	0	0	0	0	IKJ3P	1330	1.8	0	0	0	0	0	0
IKJ3C	1340	66.1	0	0	0	0	0	0	IKJ3P	1340	2.7	0	0	0	0	0	0
IKJ3C	1350	57.4	0	0	0	0	0	0	IKJ3P	1350	4.1	0	0	0	0	0	0
IKJ3C	1360	49.3	0	0	0	0	0	0	IKJ3P	1360	5.9	0	0	0	0	0	0
IKJ3C	1370	41.6	0	0	0	0	0	0	IKJ3P	1370	8.3	0	0	0	0	0	0
IKJ3C	1380	33.9	0	0	0	0	0	0	IKJ3P	1380	11.2	0	0	0	0	0	0
IKJ3C	1390	27.8	0	0	0	0	4	0	IKJ3P	1390	14.9	0	0	0	0	0	0
IKJ3C	1400	22.8	0	0	0	0	0	0	IKJ3P	1400	19.4	0	0	0	0	4	0
IKJ3C	1410	18	0	0	0	0	0	0	IKJ3P	1410	24.5	0	0	0	0	0	0
IKJ3C	1420	14	0	0	0	0	0	0	IKJ3P	1420	30.4	0	0	0	0	0	0
IKJ3C	1430	10.6	0	0	0	0	0	0	IKJ3P	1430	37	0	0	0	0	0	0
IKJ3C	1440	7.9	0	0	0	0	0	0	IKJ3P	1440	44.3	0	0	0	0	0	0
IKJ3C	1450	5.8	0	0	0	0	0	0	IKJ3P	1450	52.1	0	0	0	0	0	0
IKJ3C	1460	4.1	0	0	0	0	0	0	IKJ3P	1460	60.4	0	0	0	0	0	0
IKJ3C	1470	2.9	0	0	0	0	0	0	IKJ3P	1470	69.2	0	0	0	0	0	0
IKJ3C	1480	2	0	0	0	0	0	0	IKJ3P	1480	78.2	0	0	0	0	0	0
IKJ3C	1490	1.3	0	0	0	0	0	0	IKJ3P	1490	87.6	0	0	0	0	0	0
IKJ3C	1500	0.9	0	0	0	0	0	0	IKJ3P	1500	97.1	0	0	0	0	0	0
Jun-23 (101d 6/30/23); CSize 50; IKM3 1403.50																	
IKM3C	1320	89.6	0	0	0	0	0	0	IKM3P	1320	6.8	0	0	0	0	0	0
IKM3C	1340	73.7	0	0	0	0	0	0	IKM3P	1340	10.7	0	0	0	0	0	0
IKM3C	1360	59.3	0	0	0	0	0	0	IKM3P	1360	16.1	0	0	0	0	0	0
IKM3C	1380	46.6	0	0	0	0	0	0	IKM3P	1380	23.2	0	0	0	0	0	0
IKM3C	1400	35.6	0	0	0	0	0	0	IKM3P	1400	32.2	0	0	0	0	0	0
IKM3C	1420	26.5	0	0	0	0	0	0	IKM3P	1420	42.9	0	0	0	0	0	0
IKM3C	1440	19.2	0	0	0	0	0	0	IKM3P	1440	55.4	0	0	0	0	0	0
IKM3C	1460	13.6	0	0	0	0	0	0	IKM3P	1460	69.6	0	0	0	0	0	0
IKM3C	1480	9.3	0	0	0	0	0	0	IKM3P	1480	85.1	0	0	0	0	0	0
IKM3C	1500	6.2	0	0	0	0	0	0	IKM3P	1500	101.9	0	0	0	0	0	0
IKM3C	1520	4	0	0	0	0	0	0	IKM3P	1520	119.5	0	0	0	0	0	0
IKM3C	1540	2.5	0	0	0	0	0	0	IKM3P	1540	137.9	0	0	0	0	0	0
IKM3C	1560	1.5	0	0	0	0	0	0	IKM3P	1560	156.7	0	0	0	0	0	0
Sep-23 (192d 9/29/23); CSize 50; IKU3 1394.50																	
IKU3C	1320	90.6	0	0	0	0	0	0	IKU3P	1320	17.3	0	0	0	0	0	0
IKU3C	1340	76.9	0	0	0	0	0	0	IKU3P	1340	23.2	0	0	0	0	0	0
IKU3C	1360	64.4	0	0	0	0	0	0	IKU3P	1360	30.4	0	0	0	0	0	0
IKU3C	1380	53.2	0	0	0	0	0	0	IKU3P	1380	38.9	0	0	0	0	0	0
IKU3C	1400	43.4	0	0	0	0	0	0	IKU3P	1400	48.8	0	0	0	0	0	0
IKU3C	1420	34.9	0	0	0	0	0	0	IKU3P	1420	60	0	0	0	0	0	0
IKU3C	1440	27.7	0	0	0	0	0	0	IKU3P	1440	72.5	0	0	0	0	0	0
IKU3C	1460	21.7	0	0	0	0	0	0	IKU3P	1460	86.1	0	0	0	0	0	0
IKU3C	1480	16.7	0	0	0	0	0	0	IKU3P	1480	100.9	0	0	0	0	0	0
IKU3C	1500	12.7	0	0	0	0	0	0	IKU3P	1500	116.5	0	0	0	0	0	0
IKU3C	1520	9.5	0	0	0	0	0	0	IKU3P	1520	133	0	0	0	0	0	0
IKU3C	1540	7.1	0	0	0	0	0	0	IKU3P	1540	150.2	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
MARCH CALL	11.55	8.68
MARCH PUT	11.55	8.68
MEAN	11.55	8.68

Current	10Days	20Days	30Days	60Days	90Days
1 week ago	8.05	8.67	9.22	11.70	12.29
1 month ago	18.61	14.46	14.07	13.71	14.04
3 months ago	10.96	12.64	12.10	12.85	15.71
6 months ago	9.95	13.63	14.47	17.19	17.30

Implied volatility for ATM	Previous day	1D%CHG
APRIL CALL	11.53	8.69
APRIL PUT	11.57	8.69
MEAN	11.55	8.69

Source: Bloomberg

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