

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAR 23	1,407.5	3.50	1,408.0	1411.50	1403.00	4603	31,784
APR 23	1,409.0	2.50	1,410.0	1412.50	1406.00	104	712
JUN 23	1,411.5	4.50	1,411.5	1413.00	1407.00	90	722
SEP 23	1,400.5	3.50	1,397.5	1401.00	1397.50	17	305

Calls										Puts							
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Mar-23 (9d 3/31/23); CSize 50; IKH3 1409.00																	
IKH3C	1300	107.4	0	0	0	0	0	0	IKH3P	1300	0.1	0	0	0	0	0	0
IKH3C	1310	97.4	0	0	0	0	0	0	IKH3P	1310	0.1	0	0	0	0	0	0
IKH3C	1320	87.4	0	0	0	0	0	0	IKH3P	1320	0.1	0	0	0	0	0	0
IKH3C	1330	77.5	0	0	0	0	0	0	IKH3P	1330	0.1	0	0	0	0	0	0
IKH3C	1340	67.5	0	0	0	0	0	0	IKH3P	1340	0.1	0	0	0	0	0	0
IKH3C	1350	57.5	0	0	0	0	0	0	IKH3P	1350	0.1	0	0	0	0	0	0
IKH3C	1360	47.7	0	0	0	0	0	0	IKH3P	1360	0.3	0	0	0	0	0	0
IKH3C	1370	38.2	0	0	0	0	0	0	IKH3P	1370	0.7	0	0	0	0	0	0
IKH3C	1380	29.2	0	0	0	0	0	0	IKH3P	1380	1.7	0	0	0	0	0	0
IKH3C	1390	21	0	0	0	0	0	0	IKH3P	1390	3.5	0	0	0	0	0	0
IKH3C	1400	14.2	0	0	0	0	27	0	IKH3P	1400	6.7	0	0	0	0	7	0
IKH3C	1410	8.8	0	0	0	0	60	0	IKH3P	1410	11.3	0	0	0	0	0	0
IKH3C	1420	5	0	0	0	0	0	0	IKH3P	1420	17.5	0	0	0	0	0	0
IKH3C	1430	2.6	0	0	0	0	129	0	IKH3P	1430	25.1	0	0	0	0	0	0
IKH3C	1440	1.2	0	0	0	0	0	0	IKH3P	1440	33.7	0	0	0	0	34	0
IKH3C	1450	0.5	0	0	0	0	30	0	IKH3P	1450	43	0	0	0	0	48	0
IKH3C	1460	0.2	0	0	0	0	10	0	IKH3P	1460	52.7	0	0	0	0	9	0
IKH3C	1470	0.1	0	0	0	0	20	0	IKH3P	1470	62.5	0	0	0	0	40	0
IKH3C	1480	0.1	0	0	0	0	22	0	IKH3P	1480	72.5	0	0	0	0	0	0
IKH3C	1490	0.1	0	0	0	0	0	0	IKH3P	1490	82.5	0	0	0	0	0	0
IKH3C	1500	0.1	0	0	0	0	0	0	IKH3P	1500	92.4	0	0	0	0	2	0
IKH3C	1510	0.1	0	0	0	0	0	0	IKH3P	1510	102.4	0	0	0	0	0	0
IKH3C	1520	0.1	0	0	0	0	0	0	IKH3P	1520	112.4	0	0	0	0	0	0
IKH3C	1530	0.1	0	0	0	0	0	0	IKH3P	1530	122.4	0	0	0	0	0	0
IKH3C	1540	0.1	0	0	0	0	0	0	IKH3P	1540	132.4	0	0	0	0	0	0
IKH3C	1550	0.1	0	0	0	0	0	0	IKH3P	1550	142.4	0	0	0	0	0	0
IKH3C	1560	0.1	0	0	0	0	0	0	IKH3P	1560	152.4	0	0	0	0	0	0
Apr-23 (37d 4/28/23); CSize 50; IKJ3 1410.50																	
IKJ3C	1330	79.9	0	0	0	0	0	0	IKJ3P	1330	1.2	0	0	0	0	0	0
IKJ3C	1340	70.7	0	0	0	0	0	0	IKJ3P	1340	1.9	0	0	0	0	0	0
IKJ3C	1350	61.7	0	0	0	0	0	0	IKJ3P	1350	2.9	0	0	0	0	0	0
IKJ3C	1360	53.2	0	0	0	0	0	0	IKJ3P	1360	4.3	0	0	0	0	0	0
IKJ3C	1370	45.1	0	0	0	0	0	0	IKJ3P	1370	6.3	0	0	0	0	0	0
IKJ3C	1380	37.7	0	0	0	0	0	0	IKJ3P	1380	8.8	0	0	0	0	0	0
IKJ3C	1390	29.5	0	0	0	0	7	3	IKJ3P	1390	12	0	0	0	0	0	0
IKJ3C	1400	24.8	0	0	0	0	0	0	IKJ3P	1400	16	0	0	0	0	7	3
IKJ3C	1410	19.2	0	0	0	0	0	0	IKJ3P	1410	20.8	0	0	0	0	0	0
IKJ3C	1420	15.3	0	0	0	0	0	0	IKJ3P	1420	26.3	0	0	0	0	0	0
IKJ3C	1430	11.6	0	0	0	0	0	0	IKJ3P	1430	32.5	0	0	0	0	0	0
IKJ3C	1440	8.6	0	0	0	0	0	0	IKJ3P	1440	39.5	0	0	0	0	0	0
IKJ3C	1450	6.3	0	0	0	0	0	0	IKJ3P	1450	47.1	0	0	0	0	0	0
IKJ3C	1460	4.4	0	0	0	0	0	0	IKJ3P	1460	55.3	0	0	0	0	0	0
IKJ3C	1470	3.1	0	0	0	0	0	0	IKJ3P	1470	63.9	0	0	0	0	0	0
IKJ3C	1480	2.1	0	0	0	0	0	0	IKJ3P	1480	72.9	0	0	0	0	0	0
IKJ3C	1490	1.4	0	0	0	0	0	0	IKJ3P	1490	82.1	0	0	0	0	0	0
IKJ3C	1500	0.9	0	0	0	0	0	0	IKJ3P	1500	91.6	0	0	0	0	0	0
Jun-23 (100d 6/30/23); CSize 50; IKM3 1411.50																	
IKM3C	1320	96	0	0	0	0	0	0	IKM3P	1320	5.2	0	0	0	0	0	0
IKM3C	1340	79.4	0	0	0	0	0	0	IKM3P	1340	8.5	0	0	0	0	0	0
IKM3C	1360	64.3	0	0	0	0	0	0	IKM3P	1360	13.2	0	0	0	0	0	0
IKM3C	1380	50.8	0	0	0	0	0	0	IKM3P	1380	19.5	0	0	0	0	0	0
IKM3C	1400	39	0	0	0	0	0	0	IKM3P	1400	27.6	0	0	0	0	0	0
IKM3C	1420	29.2	0	0	0	0	0	0	IKM3P	1420	37.6	0	0	0	0	0	0
IKM3C	1440	21.2	0	0	0	0	0	0	IKM3P	1440	49.5	0	0	0	0	0	0
IKM3C	1460	15	0	0	0	0	0	0	IKM3P	1460	63.1	0	0	0	0	0	0
IKM3C	1480	10.3	0	0	0	0	0	0	IKM3P	1480	78.2	0	0	0	0	0	0
IKM3C	1500	6.8	0	0	0	0	0	0	IKM3P	1500	94.6	0	0	0	0	0	0
IKM3C	1520	4.4	0	0	0	0	0	0	IKM3P	1520	112	0	0	0	0	0	0
IKM3C	1540	2.7	0	0	0	0	0	0	IKM3P	1540	130.2	0	0	0	0	0	0
IKM3C	1560	1.7	0	0	0	0	0	0	IKM3P	1560	149	0	0	0	0	0	0
Sep-23 (191d 9/29/23); CSize 50; IKU3 1402.50																	
IKU3C	1320	94.3	0	0	0	0	0	0	IKU3P	1320	15.1	0	0	0	0	0	0
IKU3C	1340	80.1	0	0	0	0	0	0	IKU3P	1340	20.6	0	0	0	0	0	0
IKU3C	1360	67.2	0	0	0	0	0	0	IKU3P	1360	27.3	0	0	0	0	0	0
IKU3C	1380	55.6	0	0	0	0	0	0	IKU3P	1380	35.4	0	0	0	0	0	0
IKU3C	1400	45.3	0	0	0	0	0	0	IKU3P	1400	44.8	0	0	0	0	0	0
IKU3C	1420	36.5	0	0	0	0	0	0	IKU3P	1420	55.7	0	0	0	0	0	0
IKU3C	1440	28.9	0	0	0	0	0	0	IKU3P	1440	67.8	0	0	0	0	0	0
IKU3C	1460	22.6	0	0	0	0	0	0	IKU3P	1460	81.1	0	0	0	0	0	0
IKU3C	1480	17.4	0	0	0	0	0	0	IKU3P	1480	95.6	0	0	0	0	0	0
IKU3C	1500	13.2	0	0	0	0	0	0	IKU3P	1500	111.1	0	0	0	0	0	0
IKU3C	1520	9.8	0	0	0	0	0	0	IKU3P	1520	127.5	0	0	0	0	0	0
IKU3C	1540	7.3	0	0	0	0	0	0	IKU3P	1540	144.6	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
MARCH CALL	11.35	13.31
MARCH PUT	11.35	13.31
MEAN	11.35	13.31

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
	20.51	17.00	17.45	17.01	17.49

Implied volatility for ATM	Previous day	1D%CHG
APRIL CALL	11.05	10.85
APRIL PUT	11.37	13.20
MEAN	11.21	12.03

Source: Bloomberg

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