

### Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAR 23	1,408.0	0.50	1,408.0	1411.00	1398.50	5866	32,417
APR 23	1,410.0	1.00	1,412.0	1412.50	1400.50	453	787
JUN 23	1,410.5	-1.00	1,405.5	1413.00	1401.50	63	731
SEP 23	1,402.0	1.50	1,402.5	1403.00	1393.50	23	312

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	
<b>Mar-23 (7d 3/31/23); CSize 50; IKH3 1406.50</b>																			
IKH3C	1300	107.9	0	0	0	0	0	0	0	IKH3P	1300	0.1	0	0	0	0	0	0	0
IKH3C	1310	97.9	0	0	0	0	0	0	0	IKH3P	1310	0.1	0	0	0	0	0	0	0
IKH3C	1320	88	0	0	0	0	0	0	0	IKH3P	1320	0.1	0	0	0	0	0	0	0
IKH3C	1330	78	0	0	0	0	0	0	0	IKH3P	1330	0.1	0	0	0	0	0	0	0
IKH3C	1340	68	0	0	0	0	0	0	0	IKH3P	1340	0.1	0	0	0	0	0	0	0
IKH3C	1350	58	0	0	0	0	0	0	0	IKH3P	1350	0.1	0	0	0	0	0	0	0
IKH3C	1360	48.1	0	0	0	0	0	0	0	IKH3P	1360	0.1	0	0	0	0	0	0	0
IKH3C	1370	38.3	0	0	0	0	0	0	0	IKH3P	1370	0.3	0	0	0	0	0	0	0
IKH3C	1380	28.9	0	0	0	0	0	0	0	IKH3P	1380	0.9	0	0	0	0	0	0	0
IKH3C	1390	20.3	0	0	0	0	0	0	0	IKH3P	1390	2.3	0	0	0	0	0	0	0
IKH3C	1400	13.1	0	0	0	0	0	27	0	IKH3P	1400	5.1	0	0	0	0	0	7	0
IKH3C	1410	7.5	0	0	0	0	0	60	0	IKH3P	1410	9.5	0	0	0	0	0	0	0
IKH3C	1420	3.8	0	0	0	0	0	0	0	IKH3P	1420	15.8	0	0	0	0	0	0	0
IKH3C	1430	1.7	0	0	0	0	0	129	0	IKH3P	1430	23.7	0	0	0	0	0	0	0
IKH3C	1440	0.7	0	0	0	0	0	0	0	IKH3P	1440	32.6	0	0	0	0	0	34	0
IKH3C	1450	0.2	0	0	0	0	0	30	0	IKH3P	1450	42.2	0	0	0	0	0	48	0
IKH3C	1460	0.1	0	0	0	0	0	10	0	IKH3P	1460	52	0	0	0	0	0	9	0
IKH3C	1470	0.1	0	0	0	0	0	20	0	IKH3P	1470	62	0	0	0	0	0	40	0
IKH3C	1480	0.1	0	0	0	0	0	22	0	IKH3P	1480	72	0	0	0	0	0	0	0
IKH3C	1490	0.1	0	0	0	0	0	0	0	IKH3P	1490	82	0	0	0	0	0	0	0
IKH3C	1500	0.1	0	0	0	0	0	0	0	IKH3P	1500	91.9	0	0	0	0	0	2	0
IKH3C	1510	0.1	0	0	0	0	0	0	0	IKH3P	1510	101.9	0	0	0	0	0	0	0
IKH3C	1520	0.1	0	0	0	0	0	0	0	IKH3P	1520	111.9	0	0	0	0	0	0	0
IKH3C	1530	0.1	0	0	0	0	0	0	0	IKH3P	1530	121.9	0	0	0	0	0	0	0
IKH3C	1540	0.1	0	0	0	0	0	0	0	IKH3P	1540	131.9	0	0	0	0	0	0	0
IKH3C	1550	0.1	0	0	0	0	0	0	0	IKH3P	1550	141.9	0	0	0	0	0	0	0
IKH3C	1560	0.1	0	0	0	0	0	0	0	IKH3P	1560	151.9	0	0	0	0	0	0	0
<b>Apr-23 (35d 4/28/23); CSize 50; IKJ3 1410.00</b>																			
IKJ3C	1330	80.4	0	0	0	0	0	0	0	IKJ3P	1330	0.6	0	0	0	0	0	0	0
IKJ3C	1340	70.9	0	0	0	0	0	0	0	IKJ3P	1340	1.1	0	0	0	0	0	0	0
IKJ3C	1350	61.6	0	0	0	0	0	0	0	IKJ3P	1350	1.8	0	0	0	0	0	0	0
IKJ3C	1360	52.8	0	0	0	0	0	0	0	IKJ3P	1360	2.9	0	0	0	0	0	0	0
IKJ3C	1370	44.4	0	0	0	0	0	0	0	IKJ3P	1370	4.5	0	0	0	0	0	0	0
IKJ3C	1380	36.6	0	0	0	0	0	0	0	IKJ3P	1380	6.7	0	0	0	0	0	0	0
IKJ3C	1390	22	0	0	0	0	0	27	20	IKJ3P	1390	9.7	0	0	0	0	0	0	0
IKJ3C	1400	17.5	0	0	0	0	0	4	4	IKJ3P	1400	13.4	0	0	0	0	0	7	3
IKJ3C	1410	18	0	0	0	0	0	0	0	IKJ3P	1410	18	0	0	0	0	0	24	24
IKJ3C	1420	13.5	0	0	0	0	0	0	0	IKJ3P	1420	24	0	0	0	0	0	20	20
IKJ3C	1430	9.9	0	0	0	0	0	0	0	IKJ3P	1430	29.8	0	0	0	0	0	0	0
IKJ3C	1440	7	0	0	0	0	0	0	0	IKJ3P	1440	36.9	0	0	0	0	0	0	0
IKJ3C	1450	4.8	0	0	0	0	0	0	0	IKJ3P	1450	44.7	0	0	0	0	0	0	0
IKJ3C	1460	3.2	0	0	0	0	0	0	0	IKJ3P	1460	53.1	0	0	0	0	0	0	0
IKJ3C	1470	2.1	0	0	0	0	0	0	0	IKJ3P	1470	61.9	0	0	0	0	0	0	0
IKJ3C	1480	1.3	0	0	0	0	0	0	0	IKJ3P	1480	71.1	0	0	0	0	0	0	0
IKJ3C	1490	0.8	0	0	0	0	0	0	0	IKJ3P	1490	80.6	0	0	0	0	0	0	0
IKJ3C	1500	0.5	0	0	0	0	0	0	0	IKJ3P	1500	90.2	0	0	0	0	0	0	0
<b>Jun-23 (98d 6/30/23); CSize 50; IKM3 1410.00</b>																			
IKM3C	1320	93.5	0	0	0	0	0	0	0	IKM3P	1320	3.7	0	0	0	0	0	0	0
IKM3C	1340	76.4	0	0	0	0	0	0	0	IKM3P	1340	6.5	0	0	0	0	0	0	0
IKM3C	1360	60.8	0	0	0	0	0	0	0	IKM3P	1360	10.7	0	0	0	0	0	0	0
IKM3C	1380	47	0	0	0	0	0	0	0	IKM3P	1380	16.7	0	0	0	0	0	0	0
IKM3C	1400	35.1	0	0	0	0	0	0	0	IKM3P	1400	24.7	0	0	0	0	0	0	0
IKM3C	1420	25.3	0	0	0	0	0	0	0	IKM3P	1420	34.8	0	0	0	0	0	0	0
IKM3C	1440	17.6	0	0	0	0	0	0	0	IKM3P	1440	46.9	0	0	0	0	0	0	0
IKM3C	1460	11.8	0	0	0	0	0	0	0	IKM3P	1460	60.9	0	0	0	0	0	0	0
IKM3C	1480	7.6	0	0	0	0	0	0	0	IKM3P	1480	76.6	0	0	0	0	0	0	0
IKM3C	1500	4.7	0	0	0	0	0	0	0	IKM3P	1500	93.5	0	0	0	0	0	0	0
IKM3C	1520	2.8	0	0	0	0	0	0	0	IKM3P	1520	111.4	0	0	0	0	0	0	0
IKM3C	1540	1.6	0	0	0	0	0	0	0	IKM3P	1540	130.1	0	0	0	0	0	0	0
IKM3C	1560	0.9	0	0	0	0	0	0	0	IKM3P	1560	149.2	0	0	0	0	0	0	0
<b>Sep-23 (189d 9/29/23); CSize 50; IKU3 1405.00</b>																			
IKU3C	1320	92.2	0	0	0	0	0	0	0	IKU3P	1320	11.5	0	0	0	0	0	0	0
IKU3C	1340	77.4	0	0	0	0	0	0	0	IKU3P	1340	16.4	0	0	0	0	0	0	0
IKU3C	1360	64	0	0	0	0	0	0	0	IKU3P	1360	22.7	0	0	0	0	0	0	0
IKU3C	1380	52	0	0	0	0	0	0	0	IKU3P	1380	30.4	0	0	0	0	0	0	0
IKU3C	1400	41.6	0	0	0	0	0	0	0	IKU3P	1400	39.6	0	0	0	0	0	0	0
IKU3C	1420	32.6	0	0	0	0	0	0	0	IKU3P	1420	50.3	0	0	0	0	0	0	0
IKU3C	1440	25.1	0	0	0	0	0	0	0	IKU3P	1440	62.5	0	0	0	0	0	0	0
IKU3C	1460	19	0	0	0	0	0	0	0	IKU3P	1460	76.1	0	0	0	0	0	0	0
IKU3C	1480	14.1	0	0	0	0	0	0	0	IKU3P	1480	90.9	0	0	0	0	0	0	0
IKU3C	1500	10.3	0	0	0	0	0	0	0	IKU3P	1500	106.7	0	0	0	0	0	0	0
IKU3C	1520	7.3	0	0	0	0	0	0	0	IKU3P	1520	123.5	0	0	0	0	0	0	0
IKU3C	1540	5.1	0	0	0	0	0	0	0	IKU3P	1540	141	0	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
MARCH CALL	10.19	11.35
MARCH PUT	10.19	11.35
MEAN	10.19	11.35

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	10.22	11.06
APRIL PUT	10.22	11.37
MEAN	10.22	11.22

Source: Bloomberg

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