

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAR 23	1,404.0	9.50	1,396.0	1407.50	1385.50	31277	26,486
APR 23	1,405.5	9.50	1,397.5	1409.00	1388.00	27745	18,964
JUN 23	1,407.5	10.00	1,398.0	1410.00	1395.00	96	712
SEP 23	1,398.5	10.50	1,387.0	1399.00	1387.00	20	331

Calls										Puts							
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICn	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICn
Mar-23 (2d 3/31/23); CSize 50; IKH3 1408.50																	
IKH3C	1300	104	0	0	0	0	0	0	IKH3P	1300	0.1	0	0	0	0	0	0
IKH3C	1310	94	0	0	0	0	0	0	IKH3P	1310	0.1	0	0	0	0	0	0
IKH3C	1320	84	0	0	0	0	0	0	IKH3P	1320	0.1	0	0	0	0	0	0
IKH3C	1330	74	0	0	0	0	0	0	IKH3P	1330	0.1	0	0	0	0	0	0
IKH3C	1340	64	0	0	0	0	0	0	IKH3P	1340	0.1	0	0	0	0	0	0
IKH3C	1350	54	0	0	0	0	0	0	IKH3P	1350	0.1	0	0	0	0	0	0
IKH3C	1360	44	0	0	0	0	0	0	IKH3P	1360	0.1	0	0	0	0	0	0
IKH3C	1370	34	0	0	0	0	0	0	IKH3P	1370	0.1	0	0	0	0	0	0
IKH3C	1380	24	0	0	0	0	0	0	IKH3P	1380	0.1	0	0	0	0	0	0
IKH3C	1390	14.4	0	0	0	0	0	0	IKH3P	1390	0.4	0	0	0	0	0	0
IKH3C	1400	6.5	0	0	0	0	27	0	IKH3P	1400	2.5	0	0	0	0	7	0
IKH3C	1410	1.9	0	0	0	0	60	0	IKH3P	1410	7.9	0	0	0	0	0	0
IKH3C	1420	0.3	0	0	0	0	0	0	IKH3P	1420	16.3	0	0	0	0	0	0
IKH3C	1430	0.1	0	0	0	0	129	0	IKH3P	1430	26	0	0	0	0	0	0
IKH3C	1440	0.1	0	0	0	0	0	0	IKH3P	1440	36	0	0	0	0	34	0
IKH3C	1450	0.1	0	0	0	0	30	0	IKH3P	1450	46	0	0	0	0	48	0
IKH3C	1460	0.1	0	0	0	0	10	0	IKH3P	1460	56	0	0	0	0	9	0
IKH3C	1470	0.1	0	0	0	0	20	0	IKH3P	1470	66	0	0	0	0	40	0
IKH3C	1480	0.1	0	0	0	0	22	0	IKH3P	1480	76	0	0	0	0	0	0
IKH3C	1490	0.1	0	0	0	0	0	0	IKH3P	1490	86	0	0	0	0	0	0
IKH3C	1500	0.1	0	0	0	0	0	0	IKH3P	1500	96	0	0	0	0	2	0
IKH3C	1510	0.1	0	0	0	0	0	0	IKH3P	1510	106	0	0	0	0	0	0
IKH3C	1520	0.1	0	0	0	0	0	0	IKH3P	1520	116	0	0	0	0	0	0
IKH3C	1530	0.1	0	0	0	0	0	0	IKH3P	1530	126	0	0	0	0	0	0
IKH3C	1540	0.1	0	0	0	0	0	0	IKH3P	1540	136	0	0	0	0	0	0
IKH3C	1550	0.1	0	0	0	0	0	0	IKH3P	1550	146	0	0	0	0	0	0
IKH3C	1560	0.1	0	0	0	0	0	0	IKH3P	1560	156	0	0	0	0	0	0
Apr-23 (30d 4/28/23); CSize 50; IKJ3 1409.50																	
IKJ3C	1330	75.4	0	0	0	0	0	0	IKJ3P	1330	0.1	0	0	0	0	0	0
IKJ3C	1340	65.6	0	0	0	0	0	0	IKJ3P	1340	0.3	0	0	0	0	0	0
IKJ3C	1350	56	0	0	0	0	0	0	IKJ3P	1350	0.7	0	0	0	0	0	0
IKJ3C	1360	46.7	0	0	0	0	0	0	IKJ3P	1360	1.3	0	0	0	0	0	0
IKJ3C	1370	37.9	0	0	0	0	0	0	IKJ3P	1370	2.5	0	0	0	0	0	0
IKJ3C	1380	29.8	0	0	0	0	20	0	IKJ3P	1380	4.3	0	0	0	0	0	0
IKJ3C	1390	22.5	0	0	0	0	71	4	IKJ3P	1390	7.1	0	0	0	0	0	0
IKJ3C	1400	16.4	0	0	0	0	4	0	IKJ3P	1400	10.9	0	0	0	0	7	0
IKJ3C	1410	11.4	0	0	0	0	0	0	IKJ3P	1410	21	0	0	0	0	44	20
IKJ3C	1420	7.5	0	0	0	0	0	0	IKJ3P	1420	22	0	0	0	0	40	20
IKJ3C	1430	4.7	0	0	0	0	0	0	IKJ3P	1430	29.2	0	0	0	0	0	0
IKJ3C	1440	2.8	0	0	0	0	0	0	IKJ3P	1440	37.2	0	0	0	0	0	0
IKJ3C	1450	1.6	0	0	0	0	0	0	IKJ3P	1450	46	0	0	0	0	0	0
IKJ3C	1460	0.8	0	0	0	0	0	0	IKJ3P	1460	55.2	0	0	0	0	0	0
IKJ3C	1470	0.4	0	0	0	0	0	0	IKJ3P	1470	64.8	0	0	0	0	0	0
IKJ3C	1480	0.2	0	0	0	0	0	0	IKJ3P	1480	74.5	0	0	0	0	0	0
IKJ3C	1490	0.1	0	0	0	0	0	0	IKJ3P	1490	84.4	0	0	0	0	0	0
IKJ3C	1500	0.1	0	0	0	0	0	0	IKJ3P	1500	94.3	0	0	0	0	0	0
Jun-23 (93d 6/30/23); CSize 50; IKM3 1411.00																	
IKM3C	1320	88.4	0	0	0	0	0	0	IKM3P	1320	1.6	0	0	0	0	0	0
IKM3C	1340	70.4	0	0	0	0	0	0	IKM3P	1340	3.4	0	0	0	0	0	0
IKM3C	1360	53.9	0	0	0	0	0	0	IKM3P	1360	6.7	0	0	0	0	0	0
IKM3C	1380	39.3	0	0	0	0	0	0	IKM3P	1380	12	0	0	0	0	0	0
IKM3C	1400	27.2	0	0	0	0	0	0	IKM3P	1400	19.8	0	0	0	0	0	0
IKM3C	1420	17.8	0	0	0	0	0	0	IKM3P	1420	30.2	0	0	0	0	0	0
IKM3C	1440	10.9	0	0	0	0	0	0	IKM3P	1440	43.2	0	0	0	0	0	0
IKM3C	1460	6.3	0	0	0	0	0	0	IKM3P	1460	58.4	0	0	0	0	0	0
IKM3C	1480	3.4	0	0	0	0	0	0	IKM3P	1480	75.4	0	0	0	0	0	0
IKM3C	1500	1.7	0	0	0	0	0	0	IKM3P	1500	93.5	0	0	0	0	0	0
IKM3C	1520	0.8	0	0	0	0	0	0	IKM3P	1520	112.5	0	0	0	0	0	0
IKM3C	1540	0.4	0	0	0	0	0	0	IKM3P	1540	131.9	0	0	0	0	0	0
IKM3C	1560	0.1	0	0	0	0	0	0	IKM3P	1560	151.5	0	0	0	0	0	0
Sep-23 (184d 9/29/23); CSize 50; IKU3 1403.00																	
IKU3C	1320	84.1	0	0	0	0	0	0	IKU3P	1320	6.8	0	0	0	0	0	0
IKU3C	1340	68.5	0	0	0	0	0	0	IKU3P	1340	10.9	0	0	0	0	0	0
IKU3C	1360	54.4	0	0	0	0	0	0	IKU3P	1360	16.5	0	0	0	0	0	0
IKU3C	1380	42.1	0	0	0	0	0	0	IKU3P	1380	23.8	0	0	0	0	0	0
IKU3C	1400	31.6	0	0	0	0	0	0	IKU3P	1400	33.1	0	0	0	0	0	0
IKU3C	1420	23.1	0	0	0	0	0	0	IKU3P	1420	44.3	0	0	0	0	0	0
IKU3C	1440	16.4	0	0	0	0	0	0	IKU3P	1440	57.2	0	0	0	0	0	0
IKU3C	1460	11.2	0	0	0	0	0	0	IKU3P	1460	71.8	0	0	0	0	0	0
IKU3C	1480	7.5	0	0	0	0	0	0	IKU3P	1480	87.7	0	0	0	0	0	0
IKU3C	1500	4.8	0	0	0	0	0	0	IKU3P	1500	104.8	0	0	0	0	0	0
IKU3C	1520	3	0	0	0	0	0	0	IKU3P	1520	122.7	0	0	0	0	0	0
IKU3C	1540	1.8	0	0	0	0	0	0	IKU3P	1540	141.2	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
MARCH CALL	8.31	9.05
MARCH PUT	8.31	9.05
MEAN	8.31	9.05

Current	10Days	20Days	30Days	60Days	90Days
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

Implied volatility for ATM	Previous day	1D%CHG
APRIL CALL	8.29	9.04
APRIL PUT	10.01	9.04
MEAN	9.15	9.04

Source: Bloomberg

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