Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAR 23	1,418.5	14.50	1,404.5	1420.50	1404.50	23349	16,992
APR 23	1,417.5	12.00	1,406.0	1419.50	1406.00	22810	32,143
JUN 23	1,418.5	11.00	1,409.0	1421.00	1409.00	133	708
SEP 23	1,408.5	10.00	1,400.5	1408.50	1400.50	40	331

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh
Mar-23 (1d 3/31/23); CSize 50; IKH3 1417.50																	
IKH3C	1300	118.5	0	0	0	0	0	0	IKH3P	1300	0.1	0	0	0	0	0	0
IKH3C	1310	108.5	0	0	0	0	0	0	IKH3P	1310	0.1	0	0	0	0	0	0
IKH3C	1320	98.5	0	0	0	0	0	0	IKH3P	1320	0.1	0	0	0	0	0	0
IKH3C	1330	88.5	0	0	0	0	0	0	IKH3P	1330	0.1	0	0	0	0	0	0
IKH3C	1340	78.5	0	0	0	0	0	0	IKH3P	1340	0.1	0	0	0	0	0	0
IKH3C	1350	68.5	0	0	0	0	0	0	IKH3P	1350	0.1	0	0	0	0	0	0
IKH3C	1360	58.5	0	0	0	0	0	0	IKH3P	1360	0.1	0	0	0	0	0	0
IKH3C	1370	48.5	0	0	0	0	0	0	IKH3P	1370	0.1	0	0	0	0	0	0
IKH3C	1380	38.5	0	0	0	0	0	0	IKH3P	1380	0.1	0	0	0	0	0	0
IKH3C	1390	28.5	0	0	0	0	0	0	IKH3P	1390	0.1	0	0	0	0	0	0
IKH3C	1400	18.6	0	0	0	0	27	0	IKH3P	1400	0.1	0	0	0	0	7	0
IKH3C	1410	9.5	0	0	0	0	60	0	IKH3P	1410	1	0	0	0	0	0	0
IKH3C	1420	3.2	0	0	0	0	0	0	IKH3P	1420	4.7	0	0	0	0	0	0
IKH3C	1430	0.6	0	0	0	0	129	0	IKH3P	1430	12.1	0	0	0	0	0	0
IKH3C	1440	0.1	0	0	0	0	0	0	IKH3P	1440	21.5	0	0	0	0	34	0
IKH3C	1450	0.1	0	0	0	0	30	0	IKH3P	1450	31.5	0	0	0	0	48	0
IKH3C	1460	0.1	0	0	0	0	10	0	IKH3P	1460	41.5	0	0	0	0	9	0
IKH3C	1470	0.1	0	0	0	0	20	0	IKH3P	1470	51.5	0	0	0	0	40	0
IKH3C	1480	0.1	0	0	0	0	22	0	IKH3P	1480	61.5	0	0	0	0	0	0
IKH3C	1490	0.1	0	0	0	0	0	0	IKH3P	1490	71.5	0	0	0	0	0	0
IKH3C	1500	0.1	0	0	0	0	0	0	IKH3P	1500	81.5	0	0	0	0	2	0
IKH3C	1510	0.1	0	0	0	0	0	0	IKH3P	1510	91.5	0	0	0	0	0	0
IKH3C	1520	0.1	0	0	0	0	0	0	IKH3P	1520	101.5	0	0	0	0	0	0
IKH3C	1530	0.1	0	0	0	0	0	0	IKH3P	1530	111.5	0	0	0	0	0	0
IKH3C	1540	0.1	0	0	0	0	0	0	IKH3P	1540	121.5	0	0	0	0	0	0
IKH3C	1550	0.1	0	0	0	0	0	0	IKH3P	1550	131.5	0	0	0	0	0	0
IKH3C	1560	0.1	0	0	0	0	0	0	IKH3P	1560	141.5	0	0	0	0	0	0
Apr-23 (29d 4/28/23); CSize 50; IKJ3 1417.50																	
IKJ3C	1330	87.4	0	0	0	0	0	0	IKJ3P	1330	0.1	0	0	0	0	0	0
IKJ3C	1340	77.5	0	0	0	0	0	0	IKJ3P	1340	0.2	0	0	0	0	0	0
IKJ3C	1350	67.8	0	0	0	0	0	0	IKJ3P	1350	0.5	0	0	0	0	0	0
IKJ3C	1360	58.3	0	0	0	0	0	0	IKJ3P	1360	0.9	0	0	0	0	0	0
IKJ3C	1370	49.1	0	0	0	0	0	0	IKJ3P	1370	1.7	0	0	0	0	0	0
IKJ3C	1380	40.4	0	0	0	0	20	0	IKJ3P	1380	3	0	0	0	0	0	0
IKJ3C	1390	32.3	0	0	0	0	71	0	IKJ3P	1390	4.9	0	0	0	0	0	0
IKJ3C	1400	25.1	0	0	0	0	4	0	IKJ3P	1400	7.7	0	0	0	0	7	0
IKJ3C	1410	18.9	0	0	0	0	0	0	IKJ3P	1410	11.4	0	0	0	0	44	20
IKJ3C	1420	13.7	0	0	0	0	0	0	IKJ3P	1420	16	0	0	0	0	65	25
IKJ3C	1430	9.5	0	0	0	0	0	0	IKJ3P	1430	22	0	0	0	0	40	40
IKJ3C	1440	6.4	0	0	0	0	0	0	IKJ3P	1440	28.8	0	0	0	0	0	0
IKJ3C	1450	4.1	0	0	0	0	0	0	IKJ3P	1450	36.5	0	0	0	0	0	0
IKJ3C	1460	2.5	0	0	0	0	0	0	IKJ3P	1460	44.9	0	0	0	0	0	0
IKJ3C	1470	1.5	0	0	0	0	0	0	IKJ3P	1470	53.8	0	0	0	0	0	0
IKJ3C	1480	0.8	0	0	0	0	0	0	IKJ3P	1480	63.2	0	0	0	0	0	0
IKJ3C	1490	0.4	0	0	0	0	0	0	IKJ3P	1490	72.8	0	0	0	0	0	0
IKJ3C	1500	0.2	0	0	0	0	0	0	IKJ3P	1500	82.5	0	0	0	0	0	0
Jun-23 (92d 6/30/23); CSize 50; IKM3 1418.50																	
IKM3C	1320	99.4	0	0	0	0	0	0	IKM3P	1320	1.7	0	0	0	0	0	0
IKM3C	1340	81.3	0	0	0	0	0	0	IKM3P	1340	3.4	0	0	0	0	0	0
IKM3C	1360	64.4	0	0	0	0	0	0	IKM3P	1360	6.4	0	0	0	0	0	0
IKM3C	1380	49.2	0	0	0	0	0	0	IKM3P	1380	11	0	0	0	0	0	0
IKM3C	1400	36.1	0	0	0	0	0	0	IKM3P	1400	17.8	0	0	0	0	0	0
IKM3C	1420	25.4	0	0	0	0	0	0	IKM3P	1420	26.9	0	0	0	0	0	0
IKM3C	1440	17	0	0	0	0	0	0	IKM3P	1440	38.3	0	0	0	0	0	0
IKM3C	1460	10.8	0	0	0	0	0	0	IKM3P	1460	52	0	0	0	0	0	0
IKM3C	1480	6.5	0	0	0	0	0	0	IKM3P	1480	67.6	0	0	0	0	0	0
IKM3C	1500	3.8	0	0	0	0	0	0	IKM3P	1500	84.7	0	0	0	0	0	0
IKM3C	1520	2	0	0	0	0	0	0	IKM3P	1520	102.8	0	0	0	0	0	0
IKM3C	1540	1.1	0	0	0	0	0	0	IKM3P	1540	121.7	0	0	0	0	0	0
IKM3C	1560	0.5	0	0	0	0	0	0	IKM3P	1560	141	0	0	0	0	0	0
Sep-23 (183d 9/29/23); CSize 50; IKU3 1410.50																	
IKU3C	1320	94.6	0	0	0	0	0	0	IKU3P	1320	7.4	0	0	0	0	0	0
IKU3C	1340	78.8	0	0	0	0	0	0	IKU3P	1340	11.3	0	0	0	0	0	0
IKU3C	1360	64.4	0	0	0	0	0	0	IKU3P	1360	16.6	0	0	0	0	0	0
IKU3C	1380	51.6	0	0	0	0	0	0	IKU3P	1380	23.5	0	0	0	0	0	0
IKU3C	1400	40.4	0	0	0	0	0	0	IKU3P	1400	32	0	0	0	0	0	0
IKU3C	1420	30.9	0	0	0	0	0	0	IKU3P	1420	42.2	0	0	0	0	0	0
IKU3C	1440	23.1	0	0	0	0	0	0	IKU3P	1440	54.1	0	0	0	0	0	0
IKU3C	1460	16.9	0	0	0	0	0	0	IKU3P	1460	67.6	0	0	0	0	0	0
IKU3C	1480	12	0	0	0	0	0	0	IKU3P	1480	82.4	0	0	0	0	0	0
IKU3C	1500	8.4	0	0	0	0	0	0	IKU3P	1500	98.5	0	0	0	0	0	0
IKU3C	1520	5.7	0	0	0	0	0	0	IKU3P	1520	115.5	0	0	0	0	0	0
IKU3C	1540	3.7	0	0	0	0	0	0	IKU3P	1540	133.3	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
MARCH CALL	9.30	8.31	11.91
MARCH PUT	9.30	8.31	11.91
MEAN	9.30	8.31	11.91

Implied volatility for ATM		Previous day	1D%CHG
APRIL CALL	9.21	8.29	11.10
APRIL PUT	9.12	10.01	-8.89
MEAN	9.17	9.15	0.16

	10Days	20Days	30Days	60Days	90Days
Current	8.05	8.67	9.22	11.70	12.29
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

Source: Bloomberg

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