

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAR 23	1,414.0	-18.50	1,432.0	1435.00	1414.00	5972	35,242
APR 23	1,416.0	-18.50	1,430.0	1430.00	1415.50	521	376
JUN 23	1,417.0	-18.50	1,436.5	1436.50	1417.00	179	786
SEP 23	1,408.0	-17.00	1,422.5	1422.50	1408.00	36	246

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICn	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICn
Mar-23 (18d 3/31/23); CSize 50; IKH3 1414.00																	
IKH3C	1300	113.8	0	0	0	0	0	0	IKH3P	1300	0.1	0	0	0	0	0	0
IKH3C	1310	103.8	0	0	0	0	0	0	IKH3P	1310	0.1	0	0	0	0	0	0
IKH3C	1320	93.9	0	0	0	0	0	0	IKH3P	1320	0.1	0	0	0	0	0	0
IKH3C	1330	83.9	0	0	0	0	0	0	IKH3P	1330	0.1	0	0	0	0	0	0
IKH3C	1340	74	0	0	0	0	0	0	IKH3P	1340	0.1	0	0	0	0	0	0
IKH3C	1350	64.2	0	0	0	0	0	0	IKH3P	1350	0.3	0	0	0	0	0	0
IKH3C	1360	54.6	0	0	0	0	0	0	IKH3P	1360	0.7	0	0	0	0	0	0
IKH3C	1370	45.4	0	0	0	0	0	0	IKH3P	1370	1.4	0	0	0	0	0	0
IKH3C	1380	36.6	0	0	0	0	0	0	IKH3P	1380	2.7	0	0	0	0	0	0
IKH3C	1390	28.6	0	0	0	0	0	0	IKH3P	1390	4.6	0	0	0	0	0	0
IKH3C	1400	21.5	0	0	0	0	0	0	IKH3P	1400	7.5	0	0	0	0	0	0
IKH3C	1410	15	0	0	0	0	60	20	IKH3P	1410	11.5	0	0	0	0	0	0
IKH3C	1420	10.7	0	0	0	0	0	0	IKH3P	1420	16.7	0	0	0	0	0	0
IKH3C	1430	7	0	0	0	0	129	5	IKH3P	1430	23	0	0	0	0	0	0
IKH3C	1440	4.4	0	0	0	0	0	0	IKH3P	1440	30.3	0	0	0	0	34	0
IKH3C	1450	2.6	0	0	0	0	30	0	IKH3P	1450	38.5	0	0	0	0	48	0
IKH3C	1460	1.4	0	0	0	0	10	0	IKH3P	1460	47.4	0	0	0	0	9	0
IKH3C	1470	0.8	0	0	0	0	20	0	IKH3P	1470	56.7	0	0	0	0	40	0
IKH3C	1480	0.4	0	0	0	0	22	0	IKH3P	1480	66.3	0	0	0	0	0	0
IKH3C	1490	0.2	0	0	0	0	0	0	IKH3P	1490	76.1	0	0	0	0	0	0
IKH3C	1500	0.1	0	0	0	0	0	0	IKH3P	1500	85.9	0	0	0	0	2	0
IKH3C	1510	0.1	0	0	0	0	0	0	IKH3P	1510	95.9	0	0	0	0	0	0
IKH3C	1520	0.1	0	0	0	0	0	0	IKH3P	1520	105.8	0	0	0	0	0	0
IKH3C	1530	0.1	0	0	0	0	0	0	IKH3P	1530	115.8	0	0	0	0	0	0
IKH3C	1540	0.1	0	0	0	0	0	0	IKH3P	1540	125.8	0	0	0	0	0	0
IKH3C	1550	0.1	0	0	0	0	0	0	IKH3P	1550	135.8	0	0	0	0	0	0
IKH3C	1560	0.1	0	0	0	0	0	0	IKH3P	1560	145.8	0	0	0	0	0	0
Apr-23 (46d 4/28/23); CSize 50; IKJ3 1416.00																	
IKJ3C	1360	0	0	0	0	0	0	0	IKJ3P	1360	0	0	0	0	0	0	0
IKJ3C	1370	50.9	0	0	0	0	0	0	IKJ3P	1370	5	0	0	0	0	0	0
IKJ3C	1380	43	0	0	0	0	0	0	IKJ3P	1380	7.2	0	0	0	0	0	0
IKJ3C	1390	35.9	0	0	0	0	0	0	IKJ3P	1390	10	0	0	0	0	0	0
IKJ3C	1400	29.4	0	0	0	0	0	0	IKJ3P	1400	13.4	0	0	0	0	0	0
IKJ3C	1410	23.6	0	0	0	0	0	0	IKJ3P	1410	17.6	0	0	0	0	0	0
IKJ3C	1420	18.6	0	0	0	0	0	0	IKJ3P	1420	22.6	0	0	0	0	0	0
IKJ3C	1430	14.4	0	0	0	0	0	0	IKJ3P	1430	28.3	0	0	0	0	0	0
IKJ3C	1440	10.9	0	0	0	0	0	0	IKJ3P	1440	34.8	0	0	0	0	0	0
IKJ3C	1450	8.1	0	0	0	0	0	0	IKJ3P	1450	41.9	0	0	0	0	0	0
IKJ3C	1460	5.9	0	0	0	0	0	0	IKJ3P	1460	49.7	0	0	0	0	0	0
IKJ3C	1470	4.2	0	0	0	0	0	0	IKJ3P	1470	57.9	0	0	0	0	0	0
IKJ3C	1480	2.9	0	0	0	0	0	0	IKJ3P	1480	66.6	0	0	0	0	0	0
IKJ3C	1490	2	0	0	0	0	0	0	IKJ3P	1490	75.7	0	0	0	0	0	0
IKJ3C	1500	1.3	0	0	0	0	0	0	IKJ3P	1500	85	0	0	0	0	0	0
Jun-23 (109d 6/30/23); CSize 50; IKM3 1417.00																	
IKM3C	1340	82.4	0	0	0	0	0	0	IKM3P	1340	6.1	0	0	0	0	0	0
IKM3C	1360	66.5	0	0	0	0	0	0	IKM3P	1360	10	0	0	0	0	0	0
IKM3C	1380	52.2	0	0	0	0	0	0	IKM3P	1380	15.6	0	0	0	0	0	0
IKM3C	1400	39.8	0	0	0	0	0	0	IKM3P	1400	23	0	0	0	0	0	0
IKM3C	1420	29.4	0	0	0	0	0	0	IKM3P	1420	32.4	0	0	0	0	0	0
IKM3C	1440	21	0	0	0	0	0	0	IKM3P	1440	43.8	0	0	0	0	0	0
IKM3C	1460	14.5	0	0	0	0	0	0	IKM3P	1460	57.1	0	0	0	0	0	0
IKM3C	1480	9.7	0	0	0	0	0	0	IKM3P	1480	72.1	0	0	0	0	0	0
IKM3C	1500	6.2	0	0	0	0	0	0	IKM3P	1500	88.5	0	0	0	0	0	0
IKM3C	1520	3.9	0	0	0	0	0	0	IKM3P	1520	105.9	0	0	0	0	0	0
IKM3C	1540	2.3	0	0	0	0	0	0	IKM3P	1540	124.2	0	0	0	0	0	0
IKM3C	1560	1.3	0	0	0	0	0	0	IKM3P	1560	143	0	0	0	0	0	0
Sep-23 (200d 9/29/23); CSize 50; IKU3 1408.00																	
IKU3C	1340	0	0	0	0	0	0	0	IKU3P	1340	0	0	0	0	0	0	0
IKU3C	1360	68.2	0	0	0	0	0	0	IKU3P	1360	21	0	0	0	0	0	0
IKU3C	1380	55.8	0	0	0	0	0	0	IKU3P	1380	28.3	0	0	0	0	0	0
IKU3C	1400	44.9	0	0	0	0	0	0	IKU3P	1400	37	0	0	0	0	0	0
IKU3C	1420	35.5	0	0	0	0	0	0	IKU3P	1420	47.3	0	0	0	0	0	0
IKU3C	1440	27.6	0	0	0	0	0	0	IKU3P	1440	59.1	0	0	0	0	0	0
IKU3C	1460	21.1	0	0	0	0	0	0	IKU3P	1460	72.2	0	0	0	0	0	0
IKU3C	1480	15.8	0	0	0	0	0	0	IKU3P	1480	86.6	0	0	0	0	0	0
IKU3C	1500	11.6	0	0	0	0	0	0	IKU3P	1500	102	0	0	0	0	0	0
IKU3C	1520	8.4	0	0	0	0	0	0	IKU3P	1520	118.5	0	0	0	0	0	0
IKU3C	1540	5.9	0	0	0	0	0	0	IKU3P	1540	135.7	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
FEBRUARY CALL	9.72	7.65	27.06
FEBRUARY PUT	9.95	7.65	30.07
MEAN	9.84	7.65	28.56

Implied volatility for ATM		Previous day	1D%CHG
MARCH CALL	9.95	7.67	29.73
MARCH PUT	9.95	7.67	29.73
MEAN	9.95	7.67	29.73

Source: Bloomberg

	10Days	20Days	30Days	60Days	90Days
Current	8.03	8.92	9.48	11.80	12.41
1 week ago	17.62	15.33	13.90	13.62	14.02
1 month ago	13.16	12.64	12.17	13.54	16.02
3 months ago	10.94	14.34	14.89	17.34	17.36
6 months ago	19.62	17.59	17.66	17.09	18.05

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