

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAR 23	1,397.0	10.00	1,395.0	1400.50	1391.00	9026	35,171
APR 23	1,398.5	10.00	1,396.5	1401.50	1394.00	406	530
JUN 23	1,398.5	7.50	1,396.5	1403.00	1395.00	139	748
SEP 23	1,393.0	11.00	1,480.0	1480.00	1386.00	36	272

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC
Mar-23 (16d 3/31/23); CSize 50; IKH3 1386.50																	
IKH3C	1300	96.9	0	0	0	0	0	0	IKH3P	1300	0.1	0	0	0	0	0	0
IKH3C	1310	87	0	0	0	0	0	0	IKH3P	1310	0.1	0	0	0	0	0	0
IKH3C	1320	77.1	0	0	0	0	0	0	IKH3P	1320	0.2	0	0	0	0	0	0
IKH3C	1330	67.3	0	0	0	0	0	0	IKH3P	1330	0.4	0	0	0	0	0	0
IKH3C	1340	57.8	0	0	0	0	0	0	IKH3P	1340	0.8	0	0	0	0	0	0
IKH3C	1350	48.5	0	0	0	0	0	0	IKH3P	1350	1.6	0	0	0	0	0	0
IKH3C	1360	39.8	0	0	0	0	0	0	IKH3P	1360	2.8	0	0	0	0	0	0
IKH3C	1370	31.7	0	0	0	0	0	0	IKH3P	1370	4.7	0	0	0	0	0	0
IKH3C	1380	24.5	0	0	0	0	0	0	IKH3P	1380	7.5	0	0	0	0	0	0
IKH3C	1390	18.2	0	0	0	0	0	0	IKH3P	1390	11.3	0	0	0	0	0	0
IKH3C	1400	13.1	0	0	0	0	23	23	IKH3P	1400	16.1	0	0	0	0	7	7
IKH3C	1410	9	0	0	0	0	60	60	IKH3P	1410	22	0	0	0	0	0	0
IKH3C	1420	5.9	0	0	0	0	0	0	IKH3P	1420	28.9	0	0	0	0	0	0
IKH3C	1430	3.7	0	0	0	0	129	129	IKH3P	1430	36.7	0	0	0	0	0	0
IKH3C	1440	2.2	0	0	0	0	0	0	IKH3P	1440	45.2	0	0	0	0	34	0
IKH3C	1450	1.3	0	0	0	0	30	30	IKH3P	1450	54.2	0	0	0	0	48	0
IKH3C	1460	0.7	0	0	0	0	10	10	IKH3P	1460	63.6	0	0	0	0	9	0
IKH3C	1470	0.4	0	0	0	0	20	20	IKH3P	1470	73.3	0	0	0	0	40	0
IKH3C	1480	0.2	0	0	0	0	22	22	IKH3P	1480	83.1	0	0	0	0	0	0
IKH3C	1490	0.1	0	0	0	0	0	0	IKH3P	1490	93	0	0	0	0	0	0
IKH3C	1500	0.1	0	0	0	0	0	0	IKH3P	1500	102.9	0	0	0	0	2	0
IKH3C	1510	0.1	0	0	0	0	0	0	IKH3P	1510	112.9	0	0	0	0	0	0
IKH3C	1520	0.1	0	0	0	0	0	0	IKH3P	1520	122.9	0	0	0	0	0	0
IKH3C	1530	0.1	0	0	0	0	0	0	IKH3P	1530	132.8	0	0	0	0	0	0
IKH3C	1540	0.1	0	0	0	0	0	0	IKH3P	1540	142.8	0	0	0	0	0	0
IKH3C	1550	0.1	0	0	0	0	0	0	IKH3P	1550	152.8	0	0	0	0	0	0
IKH3C	1560	0.1	0	0	0	0	0	0	IKH3P	1560	162.8	0	0	0	0	0	0
Apr-23 (44d 4/28/23); CSize 50; IKJ3 1388.00																	
IKJ3C	1330	71.8	0	0	0	0	0	0	IKJ3P	1330	3.6	0	0	0	0	0	0
IKJ3C	1340	63.3	0	0	0	0	0	0	IKJ3P	1340	5	0	0	0	0	0	0
IKJ3C	1350	55.2	0	0	0	0	0	0	IKJ3P	1350	6.9	0	0	0	0	0	0
IKJ3C	1360	47.7	0	0	0	0	0	0	IKJ3P	1360	9.3	0	0	0	0	0	0
IKJ3C	1370	40.6	0	0	0	0	0	0	IKJ3P	1370	12.2	0	0	0	0	0	0
IKJ3C	1380	34.2	0	0	0	0	0	0	IKJ3P	1380	15.8	0	0	0	0	0	0
IKJ3C	1390	28.4	0	0	0	0	0	0	IKJ3P	1390	20	0	0	0	0	0	0
IKJ3C	1400	23.3	0	0	0	0	0	0	IKJ3P	1400	24.8	0	0	0	0	0	0
IKJ3C	1410	18.8	0	0	0	0	0	0	IKJ3P	1410	30.3	0	0	0	0	0	0
IKJ3C	1420	15	0	0	0	0	0	0	IKJ3P	1420	36.4	0	0	0	0	0	0
IKJ3C	1430	11.8	0	0	0	0	0	0	IKJ3P	1430	43.2	0	0	0	0	0	0
IKJ3C	1440	9.1	0	0	0	0	0	0	IKJ3P	1440	50.4	0	0	0	0	0	0
IKJ3C	1450	6.9	0	0	0	0	0	0	IKJ3P	1450	58.2	0	0	0	0	0	0
IKJ3C	1460	5.2	0	0	0	0	0	0	IKJ3P	1460	66.5	0	0	0	0	0	0
IKJ3C	1470	3.8	0	0	0	0	0	0	IKJ3P	1470	75.1	0	0	0	0	0	0
IKJ3C	1480	2.8	0	0	0	0	0	0	IKJ3P	1480	84	0	0	0	0	34	0
IKJ3C	1490	2	0	0	0	0	0	0	IKJ3P	1490	93.2	0	0	0	0	0	0
IKJ3C	1500	1.4	0	0	0	0	0	0	IKJ3P	1500	102.5	0	0	0	0	0	0
Jun-23 (107d 6/30/23); CSize 50; IKM3 1387.50																	
IKM3C	1340	72.6	0	0	0	0	0	0	IKM3P	1340	14.6	0	0	0	0	0	0
IKM3C	1360	59	0	0	0	0	0	0	IKM3P	1360	20.8	0	0	0	0	0	0
IKM3C	1380	46.9	0	0	0	0	0	0	IKM3P	1380	28.6	0	0	0	0	0	0
IKM3C	1400	36.6	0	0	0	0	0	0	IKM3P	1400	38.1	0	0	0	0	0	0
IKM3C	1420	27.9	0	0	0	0	0	0	IKM3P	1420	49.2	0	0	0	0	0	0
IKM3C	1440	20.8	0	0	0	0	0	0	IKM3P	1440	61.9	0	0	0	0	0	0
IKM3C	1460	15.1	0	0	0	0	0	0	IKM3P	1460	76.1	0	0	0	0	0	0
IKM3C	1480	10.8	0	0	0	0	0	0	IKM3P	1480	91.6	0	0	0	0	0	0
IKM3C	1500	7.5	0	0	0	0	0	0	IKM3P	1500	108.1	0	0	0	0	0	0
IKM3C	1520	5.1	0	0	0	0	0	0	IKM3P	1520	125.5	0	0	0	0	0	0
IKM3C	1540	3.4	0	0	0	0	0	0	IKM3P	1540	143.7	0	0	0	0	0	0
IKM3C	1560	2.2	0	0	0	0	0	0	IKM3P	1560	162.3	0	0	0	0	0	0
Sep-23 (198d 9/29/23); CSize 50; IKU3 1378.00																	
IKU3C	1320	90.3	0	0	0	0	0	0	IKU3P	1320	22	0	0	0	0	0	0
IKU3C	1340	77.2	0	0	0	0	0	0	IKU3P	1340	28.5	0	0	0	0	0	0
IKU3C	1360	65.3	0	0	0	0	0	0	IKU3P	1360	36.3	0	0	0	0	0	0
IKU3C	1380	54.6	0	0	0	0	0	0	IKU3P	1380	45.3	0	0	0	0	0	0
IKU3C	1400	45.2	0	0	0	0	0	0	IKU3P	1400	55.5	0	0	0	0	0	0
IKU3C	1420	36.9	0	0	0	0	0	0	IKU3P	1420	66.9	0	0	0	0	0	0
IKU3C	1440	29.9	0	0	0	0	0	0	IKU3P	1440	79.5	0	0	0	0	0	0
IKU3C	1460	23.9	0	0	0	0	0	0	IKU3P	1460	93.2	0	0	0	0	0	0
IKU3C	1480	18.8	0	0	0	0	0	0	IKU3P	1480	107.9	0	0	0	0	0	0
IKU3C	1500	14.7	0	0	0	0	0	0	IKU3P	1500	123.4	0	0	0	0	0	0
IKU3C	1520	11.4	0	0	0	0	0	0	IKU3P	1520	139.7	0	0	0	0	0	0
IKU3C	1540	8.7	0	0	0	0	0	0	IKU3P	1540	156.7	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
MARCH CALL	12.46	13.94	-10.62
MARCH PUT	12.48	13.94	-10.47
MEAN	12.47	13.94	-10.55

Implied volatility for ATM		Previous day	1D%CHG
APRIL CALL	12.45	13.95	-10.75
APRIL PUT	12.46	13.95	-10.68
MEAN	12.46	13.95	-10.72

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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