

**Underlying Instrument - FKL1**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAR 23	1,438.0	-7.00	1,445.5	1448.00	1432.50	11227	31,620
APR 23	1,438.0	-					
JUN 23	1,436.0	-6.50	1,444.5	1444.50	1430.00	185	558
SEP 23	1,428.0	-5.00	1,428.0	1429.50	1422.00	36	169

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>Mar-23 (31d 3/31/23); CSize 50; IKH3 1434.00</b>																		
IKH3C	1300	137.7	0	0	0	0	0	0	0	IKH3P	1300	0.1	0	0	0	0	0	0
IKH3C	1310	127.7	0	0	0	0	0	0	0	IKH3P	1310	0.1	0	0	0	0	0	0
IKH3C	1320	117.7	0	0	0	0	0	0	0	IKH3P	1320	0.1	0	0	0	0	0	0
IKH3C	1330	107.8	0	0	0	0	0	0	0	IKH3P	1330	0.1	0	0	0	0	0	0
IKH3C	1340	97.8	0	0	0	0	0	0	0	IKH3P	1340	0.1	0	0	0	0	0	0
IKH3C	1350	87.9	0	0	0	0	0	0	0	IKH3P	1350	0.1	0	0	0	0	0	0
IKH3C	1360	78.1	0	0	0	0	0	0	0	IKH3P	1360	0.3	0	0	0	0	0	0
IKH3C	1370	68.4	0	0	0	0	0	0	0	IKH3P	1370	0.6	0	0	0	0	0	0
IKH3C	1380	59	0	0	0	0	0	0	0	IKH3P	1380	1.1	0	0	0	0	0	0
IKH3C	1390	49.9	0	0	0	0	0	0	0	IKH3P	1390	2	0	0	0	0	0	0
IKH3C	1400	41.3	0	0	0	0	0	0	0	IKH3P	1400	3.3	0	0	0	0	0	0
IKH3C	1410	33.3	0	0	0	0	0	0	0	IKH3P	1410	5.4	0	0	0	0	0	0
IKH3C	1420	26.1	0	0	0	0	0	0	0	IKH3P	1420	8.2	0	0	0	0	0	0
IKH3C	1430	19.9	0	0	0	0	0	80	60	IKH3P	1430	11.9	0	0	0	0	0	0
IKH3C	1440	14.7	0	0	0	0	0	0	0	IKH3P	1440	18.8	0	0	0	0	20	20
IKH3C	1450	10.4	0	0	0	0	0	30	0	IKH3P	1450	23.9	0	0	0	0	8	4
IKH3C	1460	7.2	0	0	0	0	0	10	0	IKH3P	1460	29.1	0	0	0	0	9	0
IKH3C	1470	4.7	0	0	0	0	0	20	0	IKH3P	1470	36.6	0	0	0	0	40	0
IKH3C	1480	3	0	0	0	0	0	22	0	IKH3P	1480	44.9	0	0	0	0	0	0
IKH3C	1490	1.8	0	0	0	0	0	0	0	IKH3P	1490	53.7	0	0	0	0	0	0
IKH3C	1500	1.1	0	0	0	0	0	0	0	IKH3P	1500	62.9	0	0	0	0	2	0
IKH3C	1510	0.6	0	0	0	0	0	0	0	IKH3P	1510	72.4	0	0	0	0	0	0
IKH3C	1520	0.3	0	0	0	0	0	0	0	IKH3P	1520	82.1	0	0	0	0	0	0
IKH3C	1530	0.2	0	0	0	0	0	0	0	IKH3P	1530	91.9	0	0	0	0	0	0
IKH3C	1540	0.1	0	0	0	0	0	0	0	IKH3P	1540	101.8	0	0	0	0	0	0
IKH3C	1550	0.1	0	0	0	0	0	0	0	IKH3P	1550	111.8	0	0	0	0	0	0
IKH3C	1560	0.1	0	0	0	0	0	0	0	IKH3P	1560	121.7	0	0	0	0	0	0
<b>Apr-23 (59d 4/28/23); CSize 50; IKJ3 1438.00</b>																		
IKJ3C	1380	0	0	0	0	0	0	0	0	IKJ3P	1380	0	0	0	0	0	0	0
IKJ3C	1390	0	0	0	0	0	0	0	0	IKJ3P	1390	0	0	0	0	0	0	0
IKJ3C	1400	0	0	0	0	0	0	0	0	IKJ3P	1400	0	0	0	0	0	0	0
IKJ3C	1410	0	0	0	0	0	0	0	0	IKJ3P	1410	0	0	0	0	0	0	0
IKJ3C	1420	0	0	0	0	0	0	0	0	IKJ3P	1420	0	0	0	0	0	0	0
IKJ3C	1430	0	0	0	0	0	0	0	0	IKJ3P	1430	0	0	0	0	0	0	0
IKJ3C	1440	0	0	0	0	0	0	0	0	IKJ3P	1440	0	0	0	0	0	0	0
IKJ3C	1450	0	0	0	0	0	0	0	0	IKJ3P	1450	0	0	0	0	0	0	0
IKJ3C	1460	0	0	0	0	0	0	0	0	IKJ3P	1460	0	0	0	0	0	0	0
IKJ3C	1470	0	0	0	0	0	0	0	0	IKJ3P	1470	0	0	0	0	0	0	0
IKJ3C	1480	0	0	0	0	0	0	0	0	IKJ3P	1480	0	0	0	0	0	0	0
IKJ3C	1490	0	0	0	0	0	0	0	0	IKJ3P	1490	0	0	0	0	0	0	0
IKJ3C	1500	0	0	0	0	0	0	0	0	IKJ3P	1500	0	0	0	0	0	0	0
<b>Jun-23 (122d 6/30/23); CSize 50; IKM3 1431.50</b>																		
IKM3C	1340	98.6	0	0	0	0	0	0	0	IKM3P	1340	3.6	0	0	0	0	0	0
IKM3C	1360	81.5	0	0	0	0	0	0	0	IKM3P	1360	6.2	0	0	0	0	0	0
IKM3C	1380	65.6	0	0	0	0	0	0	0	IKM3P	1380	10.2	0	0	0	0	0	0
IKM3C	1400	51.4	0	0	0	0	0	0	0	IKM3P	1400	15.8	0	0	0	0	0	0
IKM3C	1420	39.1	0	0	0	0	0	0	0	IKM3P	1420	23.3	0	0	0	0	0	0
IKM3C	1440	28.8	0	0	0	0	0	0	0	IKM3P	1440	32.8	0	0	0	0	0	0
IKM3C	1460	20.5	0	0	0	0	0	0	0	IKM3P	1460	44.3	0	0	0	0	0	0
IKM3C	1480	14.1	0	0	0	0	0	0	0	IKM3P	1480	57.7	0	0	0	0	0	0
IKM3C	1500	9.4	0	0	0	0	0	0	0	IKM3P	1500	72.7	0	0	0	0	0	0
IKM3C	1520	6	0	0	0	0	0	0	0	IKM3P	1520	89.2	0	0	0	0	0	0
IKM3C	1540	3.7	0	0	0	0	0	0	0	IKM3P	1540	106.7	0	0	0	0	0	0
IKM3C	1560	2.2	0	0	0	0	0	0	0	IKM3P	1560	125	0	0	0	0	0	0
<b>Sep-23 (213d 9/29/23); CSize 50; IKU3 1423.50</b>																		
IKU3C	1380	67.4	0	0	0	0	0	0	0	IKU3P	1380	20.2	0	0	0	0	0	0
IKU3C	1400	54.9	0	0	0	0	0	0	0	IKU3P	1400	27.4	0	0	0	0	0	0
IKU3C	1420	44	0	0	0	0	0	0	0	IKU3P	1420	36.1	0	0	0	0	0	0
IKU3C	1440	34.6	0	0	0	0	0	0	0	IKU3P	1440	46.4	0	0	0	0	0	0
IKU3C	1460	26.7	0	0	0	0	0	0	0	IKU3P	1460	58.1	0	0	0	0	0	0
IKU3C	1480	20.2	0	0	0	0	0	0	0	IKU3P	1480	71.3	0	0	0	0	0	0
IKU3C	1500	15	0	0	0	0	0	0	0	IKU3P	1500	85.7	0	0	0	0	0	0
IKU3C	1520	10.9	0	0	0	0	0	0	0	IKU3P	1520	101.3	0	0	0	0	0	0
IKU3C	1540	7.8	0	0	0	0	0	0	0	IKU3P	1540	117.8	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG	
FEBRUARY CALL	12.86	8.95	43.69
FEBRUARY PUT	12.86	8.95	43.69
MEAN	12.86	8.95	43.69

	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

Implied volatility for ATM	Previous day	1D%CHG	
MARCH CALL	9.39	12.63	-25.65
MARCH PUT	10.40	11.45	-9.17
MEAN	9.90	12.04	-17.82

Source: Bloomberg

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