

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAR 23	1,387.0	-28.00	1,410.0	1413.50	1386.00	11118	36,336
APR 23	1,388.5	-28.00	1,412.5	1415.00	1388.50	696	4,554
JUN 23	1,391.0	-26.50	1,414.5	1416.00	1391.00	163	705
SEP 23	1,382.0	-26.50	1,404.0	1404.00	1381.50	69	266

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	
Mar-23 (17d 3/31/23); CSize 50; IKH3 1394.00																			
IKH3C	1300	87.1	0	0	0	0	0	0		IKH3P	1300	0.2	0	0	0	0	0	0	
IKH3C	1310	77.4	0	0	0	0	0	0		IKH3P	1310	0.5	0	0	0	0	0	0	
IKH3C	1320	67.8	0	0	0	0	0	0		IKH3P	1320	0.8	0	0	0	0	0	0	
IKH3C	1330	58.4	0	0	0	0	0	0		IKH3P	1330	1.5	0	0	0	0	0	0	
IKH3C	1340	49.5	0	0	0	0	0	0		IKH3P	1340	2.6	0	0	0	0	0	0	
IKH3C	1350	41.1	0	0	0	0	0	0		IKH3P	1350	4.1	0	0	0	0	0	0	
IKH3C	1360	33.3	0	0	0	0	0	0		IKH3P	1360	6.4	0	0	0	0	0	0	
IKH3C	1370	26.4	0	0	0	0	0	0		IKH3P	1370	9.4	0	0	0	0	0	0	
IKH3C	1380	20.3	0	0	0	0	0	0		IKH3P	1380	13.3	0	0	0	0	0	0	
IKH3C	1390	15.2	0	0	0	0	0	0		IKH3P	1390	18.2	0	0	0	0	0	0	
IKH3C	1400	11	0	0	0	0	23	23		IKH3P	1400	18	0	0	0	0	0	7	7
IKH3C	1410	7.7	0	0	0	0	60	60		IKH3P	1410	30.7	0	0	0	0	0	0	0
IKH3C	1420	5.2	0	0	0	0	0	0		IKH3P	1420	38.2	0	0	0	0	0	0	0
IKH3C	1430	3.4	0	0	0	0	129	129		IKH3P	1430	46.4	0	0	0	0	0	0	0
IKH3C	1440	2.2	0	0	0	0	0	0		IKH3P	1440	55.1	0	0	0	0	0	34	0
IKH3C	1450	1.3	0	0	0	0	30	30		IKH3P	1450	64.2	0	0	0	0	0	48	0
IKH3C	1460	0.8	0	0	0	0	10	10		IKH3P	1460	70	0	0	0	0	0	9	0
IKH3C	1470	0.4	0	0	0	0	20	20		IKH3P	1470	83.3	0	0	0	0	0	40	0
IKH3C	1480	0.2	0	0	0	0	22	22		IKH3P	1480	93.1	0	0	0	0	0	0	0
IKH3C	1490	0.1	0	0	0	0	0	0		IKH3P	1490	103	0	0	0	0	0	0	0
IKH3C	1500	0.1	0	0	0	0	0	0		IKH3P	1500	112.9	0	0	0	0	0	2	0
IKH3C	1510	0.1	0	0	0	0	0	0		IKH3P	1510	122.9	0	0	0	0	0	0	0
IKH3C	1520	0.1	0	0	0	0	0	0		IKH3P	1520	132.8	0	0	0	0	0	0	0
IKH3C	1530	0.1	0	0	0	0	0	0		IKH3P	1530	142.8	0	0	0	0	0	0	0
IKH3C	1540	0.1	0	0	0	0	0	0		IKH3P	1540	152.8	0	0	0	0	0	0	0
IKH3C	1550	0.1	0	0	0	0	0	0		IKH3P	1550	162.8	0	0	0	0	0	0	0
IKH3C	1560	0.1	0	0	0	0	0	0		IKH3P	1560	172.8	0	0	0	0	0	0	0
Apr-23 (45d 4/28/23); CSize 50; IKJ3 1396.50																			
IKJ3C	1330	0	0	0	0	0	0	0		IKJ3P	1330	0	0	0	0	0	0	0	0
IKJ3C	1340	0	0	0	0	0	0	0		IKJ3P	1340	0	0	0	0	0	0	0	0
IKJ3C	1350	0	0	0	0	0	0	0		IKJ3P	1350	0	0	0	0	0	0	0	0
IKJ3C	1360	43.3	0	0	0	0	0	0		IKJ3P	1360	14.9	0	0	0	0	0	0	0
IKJ3C	1370	37	0	0	0	0	0	0		IKJ3P	1370	18.6	0	0	0	0	0	0	0
IKJ3C	1380	31.4	0	0	0	0	0	0		IKJ3P	1380	22.9	0	0	0	0	0	0	0
IKJ3C	1390	26.3	0	0	0	0	0	0		IKJ3P	1390	27.8	0	0	0	0	0	0	0
IKJ3C	1400	21.8	0	0	0	0	0	0		IKJ3P	1400	33.2	0	0	0	0	0	0	0
IKJ3C	1410	17.8	0	0	0	0	0	0		IKJ3P	1410	39.3	0	0	0	0	0	0	0
IKJ3C	1420	14.4	0	0	0	0	0	0		IKJ3P	1420	45.8	0	0	0	0	0	0	0
IKJ3C	1430	11.5	0	0	0	0	0	0		IKJ3P	1430	52.9	0	0	0	0	0	0	0
IKJ3C	1440	9.1	0	0	0	0	0	0		IKJ3P	1440	60.5	0	0	0	0	0	0	0
IKJ3C	1450	7.1	0	0	0	0	0	0		IKJ3P	1450	68.4	0	0	0	0	0	0	0
IKJ3C	1460	5.5	0	0	0	0	0	0		IKJ3P	1460	76.8	0	0	0	0	0	0	0
IKJ3C	1470	4.2	0	0	0	0	0	0		IKJ3P	1470	85.4	0	0	0	0	0	0	0
IKJ3C	1480	3.2	0	0	0	0	0	0		IKJ3P	1480	94.3	0	0	0	0	0	0	0
IKJ3C	1490	2.3	0	0	0	0	0	0		IKJ3P	1490	103.5	0	0	0	0	0	0	0
IKJ3C	1500	1.7	0	0	0	0	0	0		IKJ3P	1500	112.8	0	0	0	0	0	0	0
Jun-23 (108d 6/30/23); CSize 50; IKM3 1399.00																			
IKM3C	1340	71.1	0	0	0	0	0	0		IKM3P	1340	20.5	0	0	0	0	0	0	0
IKM3C	1360	58.4	0	0	0	0	0	0		IKM3P	1360	27.7	0	0	0	0	0	0	0
IKM3C	1380	47.2	0	0	0	0	0	0		IKM3P	1380	36.3	0	0	0	0	0	0	0
IKM3C	1400	37.5	0	0	0	0	0	0		IKM3P	1400	46.4	0	0	0	0	0	0	0
IKM3C	1420	29.3	0	0	0	0	0	0		IKM3P	1420	58	0	0	0	0	0	0	0
IKM3C	1440	22.5	0	0	0	0	0	0		IKM3P	1440	71	0	0	0	0	0	0	0
IKM3C	1460	16.9	0	0	0	0	0	0		IKM3P	1460	85.3	0	0	0	0	0	0	0
IKM3C	1480	12.5	0	0	0	0	0	0		IKM3P	1480	100.8	0	0	0	0	0	0	0
IKM3C	1500	9.1	0	0	0	0	0	0		IKM3P	1500	117.2	0	0	0	0	0	0	0
IKM3C	1520	6.5	0	0	0	0	0	0		IKM3P	1520	134.4	0	0	0	0	0	0	0
IKM3C	1540	4.6	0	0	0	0	0	0		IKM3P	1540	152.3	0	0	0	0	0	0	0
IKM3C	1560	3.1	0	0	0	0	0	0		IKM3P	1560	170.7	0	0	0	0	0	0	0
Sep-23 (199d 9/29/23); CSize 50; IKU3 1390.00																			
IKU3C	1320	0	0	0	0	0	0	0		IKU3P	1320	0	0	0	0	0	0	0	0
IKU3C	1340	78	0	0	0	0	0	0		IKU3P	1340	36.7	0	0	0	0	0	0	0
IKU3C	1360	66.8	0	0	0	0	0	0		IKU3P	1360	45.2	0	0	0	0	0	0	0
IKU3C	1380	56.7	0	0	0	0	0	0		IKU3P	1380	54.7	0	0	0	0	0	0	0
IKU3C	1400	47.7	0	0	0	0	0	0		IKU3P	1400	65.4	0	0	0	0	0	0	0
IKU3C	1420	39.8	0	0	0	0	0	0		IKU3P	1420	77.2	0	0	0	0	0	0	0
IKU3C	1440	32.9	0	0	0	0	0	0		IKU3P	1440	89.9	0	0	0	0	0	0	0
IKU3C	1460	26.9	0	0	0	0	0	0		IKU3P	1460	103.7	0	0	0	0	0	0	0
IKU3C	1480	21.9	0	0	0	0	0	0		IKU3P	1480	118.3	0	0	0	0	0	0	0
IKU3C	1500	17.6	0	0	0	0	0	0		IKU3P	1500	133.7	0	0	0	0	0	0	0
IKU3C	1520	14	0	0	0	0	0	0		IKU3P	1520	149.8	0	0	0	0	0	0	0
IKU3C	1540	11.1	0	0	0	0	0	0		IKU3P	1540	166.5	0	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
FEBRUARY CALL	13.94	10.91
FEBRUARY PUT	13.94	11.92
MEAN	13.94	11.42

	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	13.95	11.90
MARCH PUT	13.95	11.90
MEAN	13.95	11.90

Source: Bloomberg

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