

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAR 23	1,385.0	-12.00	1,386.0	1392.50	1382.00	6126	35,312
APR 23	1,386.0	-12.50	1,390.5	1393.00	1384.00	298	508
JUN 23	1,388.5	-10.00	1,386.5	1393.50	1385.50	120	756
SEP 23	1,378.0	-11.50	1,378.5	1381.50	1376.00	30	266

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICn		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICn	
Mar-23 (14d 3/31/23); CSize 50; IKH3 1391.50																			
IKH3C	1300	84.9	0	0	0	0	0	0		IKH3P	1300	0.1	0	0	0	0	0	0	
IKH3C	1310	74.9	0	0	0	0	0	0		IKH3P	1310	0.1	0	0	0	0	0	0	
IKH3C	1320	65	0	0	0	0	0	0		IKH3P	1320	0.1	0	0	0	0	0	0	
IKH3C	1330	55.1	0	0	0	0	0	0		IKH3P	1330	0.1	0	0	0	0	0	0	
IKH3C	1340	45.3	0	0	0	0	0	0		IKH3P	1340	0.3	0	0	0	0	0	0	
IKH3C	1350	35.8	0	0	0	0	0	0		IKH3P	1350	0.9	0	0	0	0	0	0	
IKH3C	1360	27	0	0	0	0	0	0		IKH3P	1360	2	0	0	0	0	0	0	
IKH3C	1370	19.2	0	0	0	0	0	0		IKH3P	1370	4.2	0	0	0	0	0	0	
IKH3C	1380	12.7	0	0	0	0	0	0		IKH3P	1380	7.7	0	0	0	0	0	0	
IKH3C	1390	7.7	0	0	0	0	0	0		IKH3P	1390	12.7	0	0	0	0	0	0	
IKH3C	1400	5	0	0	0	0	0	23		IKH3P	1400	19.3	0	0	0	0	0	7	
IKH3C	1410	2.2	0	0	0	0	0	60		IKH3P	1410	27.1	0	0	0	0	0	0	
IKH3C	1420	1	0	0	0	0	0	0		IKH3P	1420	35.9	0	0	0	0	0	0	
IKH3C	1430	0.4	0	0	0	0	0	129		IKH3P	1430	45.3	0	0	0	0	0	0	
IKH3C	1440	0.1	0	0	0	0	0	0		IKH3P	1440	55.1	0	0	0	0	0	34	
IKH3C	1450	0.1	0	0	0	0	0	30		IKH3P	1450	65	0	0	0	0	0	48	
IKH3C	1460	0.1	0	0	0	0	0	10		IKH3P	1460	74.9	0	0	0	0	0	9	
IKH3C	1470	0.1	0	0	0	0	0	20		IKH3P	1470	84.9	0	0	0	0	0	40	
IKH3C	1480	0.1	0	0	0	0	0	22		IKH3P	1480	94.9	0	0	0	0	0	0	
IKH3C	1490	0.1	0	0	0	0	0	0		IKH3P	1490	104.9	0	0	0	0	0	0	
IKH3C	1500	0.1	0	0	0	0	0	0		IKH3P	1500	114.9	0	0	0	0	0	2	
IKH3C	1510	0.1	0	0	0	0	0	0		IKH3P	1510	124.9	0	0	0	0	0	0	
IKH3C	1520	0.1	0	0	0	0	0	0		IKH3P	1520	134.9	0	0	0	0	0	0	
IKH3C	1530	0.1	0	0	0	0	0	0		IKH3P	1530	144.8	0	0	0	0	0	0	
IKH3C	1540	0.1	0	0	0	0	0	0		IKH3P	1540	154.8	0	0	0	0	0	0	
IKH3C	1550	0.1	0	0	0	0	0	0		IKH3P	1550	164.8	0	0	0	0	0	0	
IKH3C	1560	0.1	0	0	0	0	0	0		IKH3P	1560	174.8	0	0	0	0	0	0	
Apr-23 (42d 4/28/23); CSize 50; IKJ3 1393.50																			
IKJ3C	1330	57.5	0	0	0	0	0	0		IKJ3P	1330	1.7	0	0	0	0	0	0	
IKJ3C	1340	48.7	0	0	0	0	0	0		IKJ3P	1340	2.9	0	0	0	0	0	0	
IKJ3C	1350	40.4	0	0	0	0	0	0		IKJ3P	1350	4.5	0	0	0	0	0	0	
IKJ3C	1360	32.8	0	0	0	0	0	0		IKJ3P	1360	6.9	0	0	0	0	0	0	
IKJ3C	1370	26	0	0	0	0	0	0		IKJ3P	1370	10	0	0	0	0	0	0	
IKJ3C	1380	20	0	0	0	0	0	0		IKJ3P	1380	14	0	0	0	0	0	0	
IKJ3C	1390	15	0	0	0	0	0	4		IKJ3P	1390	19	0	0	0	0	0	0	
IKJ3C	1400	10.9	0	0	0	0	0	0		IKJ3P	1400	24.8	0	0	0	0	0	4	
IKJ3C	1410	7.7	0	0	0	0	0	0		IKJ3P	1410	31.6	0	0	0	0	0	0	
IKJ3C	1420	5.2	0	0	0	0	0	0		IKJ3P	1420	39.1	0	0	0	0	0	0	
IKJ3C	1430	3.5	0	0	0	0	0	0		IKJ3P	1430	47.3	0	0	0	0	0	0	
IKJ3C	1440	2.2	0	0	0	0	0	0		IKJ3P	1440	56	0	0	0	0	0	0	
IKJ3C	1450	1.4	0	0	0	0	0	0		IKJ3P	1450	65.1	0	0	0	0	0	0	
IKJ3C	1460	0.8	0	0	0	0	0	0		IKJ3P	1460	74.6	0	0	0	0	0	0	
IKJ3C	1470	0.5	0	0	0	0	0	0		IKJ3P	1470	84.2	0	0	0	0	0	0	
IKJ3C	1480	0.3	0	0	0	0	0	0		IKJ3P	1480	94	0	0	0	0	0	0	
IKJ3C	1490	0.1	0	0	0	0	0	0		IKJ3P	1490	103.8	0	0	0	0	0	0	
IKJ3C	1500	0.1	0	0	0	0	0	0		IKJ3P	1500	113.7	0	0	0	0	0	0	
Jun-23 (105d 6/30/23); CSize 50; IKM3 1390.50																			
IKM3C	1320	0	0	0	0	0	0	0		IKM3P	1320	0	0	0	0	0	0	0	
IKM3C	1340	56.8	0	0	0	0	0	0		IKM3P	1340	8.7	0	0	0	0	0	0	
IKM3C	1360	42.7	0	0	0	0	0	0		IKM3P	1360	14.4	0	0	0	0	0	0	
IKM3C	1380	30.8	0	0	0	0	0	0		IKM3P	1380	22.4	0	0	0	0	0	0	
IKM3C	1400	21.2	0	0	0	0	0	0		IKM3P	1400	32.6	0	0	0	0	0	0	
IKM3C	1420	14	0	0	0	0	0	0		IKM3P	1420	45.2	0	0	0	0	0	0	
IKM3C	1440	8.7	0	0	0	0	0	0		IKM3P	1440	59.8	0	0	0	0	0	0	
IKM3C	1460	5.2	0	0	0	0	0	0		IKM3P	1460	76.1	0	0	0	0	0	0	
IKM3C	1480	2.9	0	0	0	0	0	0		IKM3P	1480	93.7	0	0	0	0	0	0	
IKM3C	1500	1.6	0	0	0	0	0	0		IKM3P	1500	112.1	0	0	0	0	0	0	
IKM3C	1520	0.8	0	0	0	0	0	0		IKM3P	1520	131.2	0	0	0	0	0	0	
IKM3C	1540	0.4	0	0	0	0	0	0		IKM3P	1540	150.6	0	0	0	0	0	0	
IKM3C	1560	0.2	0	0	0	0	0	0		IKM3P	1560	170.2	0	0	0	0	0	0	
Sep-23 (196d 9/29/23); CSize 50; IKU3 1379.00																			
IKU3C	1320	70.5	0	0	0	0	0	0		IKU3P	1320	13.4	0	0	0	0	0	0	
IKU3C	1340	56.8	0	0	0	0	0	0		IKU3P	1340	19.4	0	0	0	0	0	0	
IKU3C	1360	44.8	0	0	0	0	0	0		IKU3P	1360	27.1	0	0	0	0	0	0	
IKU3C	1380	34.5	0	0	0	0	0	0		IKU3P	1380	36.5	0	0	0	0	0	0	
IKU3C	1400	26	0	0	0	0	0	0		IKU3P	1400	47.6	0	0	0	0	0	0	
IKU3C	1420	19.1	0	0	0	0	0	0		IKU3P	1420	60.4	0	0	0	0	0	0	
IKU3C	1440	13.6	0	0	0	0	0	0		IKU3P	1440	74.6	0	0	0	0	0	0	
IKU3C	1460	9.5	0	0	0	0	0	0		IKU3P	1460	90.2	0	0	0	0	0	0	
IKU3C	1480	6.5	0	0	0	0	0	0		IKU3P	1480	106.8	0	0	0	0	0	0	
IKU3C	1500	4.3	0	0	0	0	0	0		IKU3P	1500	124.3	0	0	0	0	0	0	
IKU3C	1520	2.8	0	0	0	0	0	0		IKU3P	1520	142.5	0	0	0	0	0	0	
IKU3C	1540	1.7	0	0	0	0	0	0		IKU3P	1540	161.1	0	0	0	0	0	0	

Implied volatility for ATM	Previous day	1D%CHG
MARCH CALL	8.94	12.46
MARCH PUT	8.94	12.48
MEAN	8.94	12.47

Current	10Days	20Days	30Days	60Days	90Days
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
APRIL CALL	8.93	12.45
APRIL PUT	8.93	12.46
MEAN	8.93	12.46

Source: Bloomberg

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