

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
FEB 23	1,476.5	0.50	1,478.0	1481.50	1472.00	5373	28,064
MAR 23	1,466.0	0.50	1,467.0	1471.00	1461.50	1093	2,481
APR 23	1,464.0	0.05	1,466.5	1467.00	1460.50	31	417
JUN 23	1,453.0	-1.00	1,456.5	1456.50	1450.00	10	103

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Feb-23 (6d 2/28/23); CSize 50; IKG3 1476.00																		
IKG3C	1400	75.9	0	0	0	0	0	0	0	IKG3P	1400	0.1	0	0	0	0	0	0
IKG3C	1410	66	0	0	0	0	0	0	0	IKG3P	1410	0.1	0	0	0	0	0	0
IKG3C	1420	56	0	0	0	0	0	0	0	IKG3P	1420	0.1	0	0	0	0	0	0
IKG3C	1430	46	0	0	0	0	0	0	0	IKG3P	1430	0.1	0	0	0	0	0	0
IKG3C	1440	36.1	0	0	0	0	0	0	0	IKG3P	1440	0.1	0	0	0	0	0	0
IKG3C	1450	26.5	0	0	0	0	0	0	0	IKG3P	1450	0.5	0	0	0	0	0	0
IKG3C	1460	17.7	0	0	0	0	24	0	24	IKG3P	1460	1.7	0	0	0	0	0	0
IKG3C	1470	10.3	0	0	0	0	39	0	39	IKG3P	1470	4.3	0	0	0	0	0	0
IKG3C	1480	5.1	0	0	0	0	35	0	35	IKG3P	1480	9.1	0	0	0	0	4	0
IKG3C	1490	2.1	0	0	0	0	19	0	19	IKG3P	1490	16.1	0	0	0	0	3	0
IKG3C	1500	0.7	0	0	0	0	0	0	0	IKG3P	1500	24.7	0	0	0	0	48	0
IKG3C	1510	0.2	0	0	0	0	0	0	0	IKG3P	1510	34.2	0	0	0	0	50	0
IKG3C	1520	0.1	0	0	0	0	0	0	0	IKG3P	1520	44	0	0	0	0	39	0
IKG3C	1530	0.1	0	0	0	0	0	0	0	IKG3P	1530	54	0	0	0	0	0	0
IKG3C	1540	0.1	0	0	0	0	0	0	0	IKG3P	1540	64	0	0	0	0	0	0
IKG3C	1550	0.1	0	0	0	0	0	0	0	IKG3P	1550	73.9	0	0	0	0	0	0
IKG3C	1560	0.1	0	0	0	0	0	0	0	IKG3P	1560	83.9	0	0	0	0	0	0
Mar-23 (39d 3/31/23); CSize 50; IKH3 1465.50																		
IKH3C	1300	165	0	0	0	0	0	0	0	IKH3P	1300	0.1	0	0	0	0	0	0
IKH3C	1310	155	0	0	0	0	0	0	0	IKH3P	1310	0.1	0	0	0	0	0	0
IKH3C	1320	145	0	0	0	0	0	0	0	IKH3P	1320	0.1	0	0	0	0	0	0
IKH3C	1330	135.1	0	0	0	0	0	0	0	IKH3P	1330	0.1	0	0	0	0	0	0
IKH3C	1340	125.1	0	0	0	0	0	0	0	IKH3P	1340	0.1	0	0	0	0	0	0
IKH3C	1350	115.1	0	0	0	0	0	0	0	IKH3P	1350	0.1	0	0	0	0	0	0
IKH3C	1360	105.2	0	0	0	0	0	0	0	IKH3P	1360	0.1	0	0	0	0	0	0
IKH3C	1370	95.2	0	0	0	0	0	0	0	IKH3P	1370	0.1	0	0	0	0	0	0
IKH3C	1380	85.3	0	0	0	0	0	0	0	IKH3P	1380	0.1	0	0	0	0	0	0
IKH3C	1390	75.4	0	0	0	0	0	0	0	IKH3P	1390	0.1	0	0	0	0	0	0
IKH3C	1400	65.6	0	0	0	0	0	0	0	IKH3P	1400	0.3	0	0	0	0	0	0
IKH3C	1410	56	0	0	0	0	0	0	0	IKH3P	1410	0.6	0	0	0	0	0	0
IKH3C	1420	46.7	0	0	0	0	0	0	0	IKH3P	1420	1.3	0	0	0	0	0	0
IKH3C	1430	37.8	0	0	0	0	0	0	0	IKH3P	1430	2.5	0	0	0	0	0	0
IKH3C	1440	29.7	0	0	0	0	0	0	0	IKH3P	1440	4.3	0	0	0	0	0	0
IKH3C	1450	22.5	0	0	0	0	10	10	10	IKH3P	1450	7	0	0	0	0	0	0
IKH3C	1460	16.5	0	0	0	0	10	10	10	IKH3P	1460	10.9	0	0	0	0	0	0
IKH3C	1470	11.3	0	0	0	0	20	20	20	IKH3P	1470	15.8	0	0	0	0	0	0
IKH3C	1480	7.5	0	0	0	0	22	22	22	IKH3P	1480	22	0	0	0	0	0	0
IKH3C	1490	4.7	0	0	0	0	0	0	0	IKH3P	1490	29.1	0	0	0	0	0	0
IKH3C	1500	2.8	0	0	0	0	0	0	0	IKH3P	1500	37.2	0	0	0	0	2	0
IKH3C	1510	1.6	0	0	0	0	0	0	0	IKH3P	1510	45.9	0	0	0	0	0	0
IKH3C	1520	0.8	0	0	0	0	0	0	0	IKH3P	1520	55.2	0	0	0	0	0	0
IKH3C	1530	0.4	0	0	0	0	0	0	0	IKH3P	1530	64.7	0	0	0	0	0	0
IKH3C	1540	0.2	0	0	0	0	0	0	0	IKH3P	1540	74.5	0	0	0	0	0	0
IKH3C	1550	0.1	0	0	0	0	0	0	0	IKH3P	1550	84.3	0	0	0	0	0	0
IKH3C	1560	0.1	0	0	0	0	0	0	0	IKH3P	1560	94.2	0	0	0	0	0	0
Jun-23 (130d 6/30/23); CSize 50; IKM3 1463.50																		
IKM3C	1340	122.5	0	0	0	0	0	0	0	IKM3P	1340	0.3	0	0	0	0	0	0
IKM3C	1360	103.2	0	0	0	0	0	0	0	IKM3P	1360	0.9	0	0	0	0	0	0
IKM3C	1380	84.6	0	0	0	0	0	0	0	IKM3P	1380	2	0	0	0	0	0	0
IKM3C	1400	67	0	0	0	0	0	0	0	IKM3P	1400	4.1	0	0	0	0	0	0
IKM3C	1420	50.9	0	0	0	0	0	0	0	IKM3P	1420	7.9	0	0	0	0	0	0
IKM3C	1440	36.9	0	0	0	0	0	0	0	IKM3P	1440	13.7	0	0	0	0	0	0
IKM3C	1460	25.5	0	0	0	0	0	0	0	IKM3P	1460	22	0	0	0	0	0	0
IKM3C	1480	16.6	0	0	0	0	0	0	0	IKM3P	1480	32.9	0	0	0	0	0	0
IKM3C	1500	10.1	0	0	0	0	0	0	0	IKM3P	1500	46.3	0	0	0	0	0	0
IKM3C	1520	5.8	0	0	0	0	0	0	0	IKM3P	1520	61.7	0	0	0	0	0	0
IKM3C	1540	3.1	0	0	0	0	0	0	0	IKM3P	1540	78.8	0	0	0	0	0	0
IKM3C	1560	1.6	0	0	0	0	0	0	0	IKM3P	1560	97	0	0	0	0	0	0
Sep-23 (221d 9/29/23); CSize 50; IKU3 1454.00																		
IKU3C	1380	79	0	0	0	0	0	0	0	IKU3P	1380	6.4	0	0	0	0	0	0
IKU3C	1400	63.5	0	0	0	0	0	0	0	IKU3P	1400	10.5	0	0	0	0	0	0
IKU3C	1420	49.6	0	0	0	0	0	0	0	IKU3P	1420	16.2	0	0	0	0	0	0
IKU3C	1440	37.5	0	0	0	0	0	0	0	IKU3P	1440	23.8	0	0	0	0	0	0
IKU3C	1460	27.5	0	0	0	0	0	0	0	IKU3P	1460	33.4	0	0	0	0	0	0
IKU3C	1480	19.5	0	0	0	0	0	0	0	IKU3P	1480	45	0	0	0	0	0	0
IKU3C	1500	13.3	0	0	0	0	0	0	0	IKU3P	1500	58.5	0	0	0	0	0	0
IKU3C	1520	8.8	0	0	0	0	0	0	0	IKU3P	1520	73.6	0	0	0	0	0	0
IKU3C	1540	5.6	0	0	0	0	0	0	0	IKU3P	1540	90	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
FEBRUARY CALL	10.35	6.76	53.11
FEBRUARY PUT	10.35	6.76	53.11
MEAN	10.35	6.76	53.11

Implied volatility for ATM		Previous day	1D%CHG
MARCH CALL	10.34	6.83	51.39
MARCH PUT	10.34	6.81	51.84
MEAN	10.34	6.82	51.61

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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