

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
FEB 23	1,458.5	-7.00	1,467.5	1470.50	1455.50	17951	28,462
MAR 23	1,445.0	-7.50	1,455.0	1458.50	1441.50	13816	15,755
JUN 23	1,444.0	-6.00	1,453.0	1454.50	1440.50	162	481
SEP 23	1,435.0	-7.50	1,444.0	1447.00	1433.00	33	136

Calls										Puts							
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Feb-23 (4d 2/28/23); CSize 50; IKG3 1455.00																	
IKG3C	1400	58.5	0	0	0	0	0	0	IKG3P	1400	0.1	0	0	0	0	0	0
IKG3C	1410	48.5	0	0	0	0	0	0	IKG3P	1410	0.1	0	0	0	0	0	0
IKG3C	1420	38.5	0	0	0	0	0	0	IKG3P	1420	0.1	0	0	0	0	0	0
IKG3C	1430	28.7	0	0	0	0	0	0	IKG3P	1430	0.2	0	0	0	0	0	0
IKG3C	1440	19.3	0	0	0	0	0	0	IKG3P	1440	0.8	0	0	0	0	0	0
IKG3C	1450	11.3	0	0	0	0	0	0	IKG3P	1450	2.8	0	0	0	0	0	0
IKG3C	1460	5.4	0	0	0	0	24	0	IKG3P	1460	6.9	0	0	0	0	0	0
IKG3C	1470	2	0	0	0	0	39	0	IKG3P	1470	13.5	0	0	0	0	0	0
IKG3C	1480	0.6	0	0	0	0	35	0	IKG3P	1480	22.1	0	0	0	0	4	0
IKG3C	1490	0.1	0	0	0	0	19	0	IKG3P	1490	31.6	0	0	0	0	3	0
IKG3C	1500	0.1	0	0	0	0	0	0	IKG3P	1500	41.5	0	0	0	0	48	0
IKG3C	1510	0.1	0	0	0	0	0	0	IKG3P	1510	51.5	0	0	0	0	50	0
IKG3C	1520	0.1	0	0	0	0	0	0	IKG3P	1520	61.5	0	0	0	0	39	0
IKG3C	1530	0.1	0	0	0	0	0	0	IKG3P	1530	71.5	0	0	0	0	0	0
IKG3C	1540	0.1	0	0	0	0	0	0	IKG3P	1540	81.5	0	0	0	0	0	0
IKG3C	1550	0.1	0	0	0	0	0	0	IKG3P	1550	91.5	0	0	0	0	0	0
IKG3C	1560	0.1	0	0	0	0	0	0	IKG3P	1560	101.5	0	0	0	0	0	0
Mar-23 (35d 3/31/23); CSize 50; IKH3 1441.00																	
IKH3C	1300	144.6	0	0	0	0	0	0	IKH3P	1300	0.1	0	0	0	0	0	0
IKH3C	1310	134.6	0	0	0	0	0	0	IKH3P	1310	0.1	0	0	0	0	0	0
IKH3C	1320	124.7	0	0	0	0	0	0	IKH3P	1320	0.1	0	0	0	0	0	0
IKH3C	1330	114.7	0	0	0	0	0	0	IKH3P	1330	0.1	0	0	0	0	0	0
IKH3C	1340	104.8	0	0	0	0	0	0	IKH3P	1340	0.1	0	0	0	0	0	0
IKH3C	1350	94.8	0	0	0	0	0	0	IKH3P	1350	0.1	0	0	0	0	0	0
IKH3C	1360	85	0	0	0	0	0	0	IKH3P	1360	0.2	0	0	0	0	0	0
IKH3C	1370	75.2	0	0	0	0	0	0	IKH3P	1370	0.4	0	0	0	0	0	0
IKH3C	1380	65.7	0	0	0	0	0	0	IKH3P	1380	0.8	0	0	0	0	0	0
IKH3C	1390	56.4	0	0	0	0	0	0	IKH3P	1390	1.5	0	0	0	0	0	0
IKH3C	1400	47.5	0	0	0	0	0	0	IKH3P	1400	2.6	0	0	0	0	0	0
IKH3C	1410	39.1	0	0	0	0	0	0	IKH3P	1410	4.2	0	0	0	0	0	0
IKH3C	1420	31.5	0	0	0	0	0	0	IKH3P	1420	6.5	0	0	0	0	0	0
IKH3C	1430	24.7	0	0	0	0	0	0	IKH3P	1430	9.7	0	0	0	0	0	0
IKH3C	1440	18.8	0	0	0	0	0	0	IKH3P	1440	13.8	0	0	0	0	0	0
IKH3C	1450	13.8	0	0	0	0	30	20	IKH3P	1450	18.8	0	0	0	0	4	4
IKH3C	1460	9.9	0	0	0	0	10	0	IKH3P	1460	24.8	0	0	0	0	9	9
IKH3C	1470	6.8	0	0	0	0	20	0	IKH3P	1470	31.7	0	0	0	0	40	40
IKH3C	1480	4.5	0	0	0	0	22	0	IKH3P	1480	39.4	0	0	0	0	0	0
IKH3C	1490	2.9	0	0	0	0	0	0	IKH3P	1490	47.8	0	0	0	0	0	0
IKH3C	1500	1.8	0	0	0	0	0	0	IKH3P	1500	56.6	0	0	0	0	2	0
IKH3C	1510	1	0	0	0	0	0	0	IKH3P	1510	65.9	0	0	0	0	0	0
IKH3C	1520	0.6	0	0	0	0	0	0	IKH3P	1520	75.4	0	0	0	0	0	0
IKH3C	1530	0.3	0	0	0	0	0	0	IKH3P	1530	85.1	0	0	0	0	0	0
IKH3C	1540	0.2	0	0	0	0	0	0	IKH3P	1540	94.9	0	0	0	0	0	0
IKH3C	1550	0.1	0	0	0	0	0	0	IKH3P	1550	104.8	0	0	0	0	0	0
IKH3C	1560	0.1	0	0	0	0	0	0	IKH3P	1560	114.7	0	0	0	0	0	0
Jun-23 (126d 6/30/23); CSize 50; IKM3 1440.00																	
IKM3C	1340	105.5	0	0	0	0	0	0	IKM3P	1340	2.6	0	0	0	0	0	0
IKM3C	1360	87.8	0	0	0	0	0	0	IKM3P	1360	4.7	0	0	0	0	0	0
IKM3C	1380	71.3	0	0	0	0	0	0	IKM3P	1380	8	0	0	0	0	0	0
IKM3C	1400	56.4	0	0	0	0	0	0	IKM3P	1400	12.8	0	0	0	0	0	0
IKM3C	1420	43.2	0	0	0	0	0	0	IKM3P	1420	19.5	0	0	0	0	0	0
IKM3C	1440	32.1	0	0	0	0	0	0	IKM3P	1440	28.1	0	0	0	0	0	0
IKM3C	1460	23	0	0	0	0	0	0	IKM3P	1460	38.8	0	0	0	0	0	0
IKM3C	1480	15.9	0	0	0	0	0	0	IKM3P	1480	51.5	0	0	0	0	0	0
IKM3C	1500	10.6	0	0	0	0	0	0	IKM3P	1500	66	0	0	0	0	0	0
IKM3C	1520	6.8	0	0	0	0	0	0	IKM3P	1520	82	0	0	0	0	0	0
IKM3C	1540	4.2	0	0	0	0	0	0	IKM3P	1540	99.2	0	0	0	0	0	0
IKM3C	1560	2.5	0	0	0	0	0	0	IKM3P	1560	117.3	0	0	0	0	0	0
Sep-23 (217d 9/29/23); CSize 50; IKU3 1431.00																	
IKU3C	1380	71.1	0	0	0	0	0	0	IKU3P	1380	17.1	0	0	0	0	0	0
IKU3C	1400	58	0	0	0	0	0	0	IKU3P	1400	23.6	0	0	0	0	0	0
IKU3C	1420	46.5	0	0	0	0	0	0	IKU3P	1420	31.8	0	0	0	0	0	0
IKU3C	1440	36.5	0	0	0	0	0	0	IKU3P	1440	41.4	0	0	0	0	0	0
IKU3C	1460	28.2	0	0	0	0	0	0	IKU3P	1460	52.7	0	0	0	0	0	0
IKU3C	1480	21.3	0	0	0	0	0	0	IKU3P	1480	65.4	0	0	0	0	0	0
IKU3C	1500	15.7	0	0	0	0	0	0	IKU3P	1500	79.5	0	0	0	0	0	0
IKU3C	1520	11.4	0	0	0	0	0	0	IKU3P	1520	94.8	0	0	0	0	0	0
IKU3C	1540	8.1	0	0	0	0	0	0	IKU3P	1540	111.2	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
FEBRUARY CALL	9.00	10.20	-11.76
FEBRUARY PUT	8.99	10.04	-10.46
MEAN	9.00	10.12	-11.12

Implied volatility for ATM		Previous day	1D%CHG
MARCH CALL	8.96	10.87	-17.57
MARCH PUT	8.96	10.43	-14.09
MEAN	8.96	10.65	-15.87

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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