

**Underlying Instrument - FKL1**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
FEB 23	1,468.5	-5.50	1,472.0	1481.00	1466.50	8305	26,810
MAR 23	1,459.5	-4.50	1,464.0	1470.50	1457.50	199	1,293
JUN 23	1,457.5	-4.50	1,466.0	1467.00	1455.50	58	457
SEP 23	1,450.0	-6.00	1,453.5	1461.50	1450.00	42	82

Calls										Puts							
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>Feb-23 (19d 2/28/23); CSize 50; IKG3 1465.50</b>																	
IKG3C	1410	58.7	0	0	0	0	0	0	IKG3P	1410	0.2	0	0	0	0	0	0
IKG3C	1420	49	0	0	0	0	0	0	IKG3P	1420	0.6	0	0	0	0	0	0
IKG3C	1430	39.7	0	0	0	0	0	0	IKG3P	1430	1.3	0	0	0	0	0	0
IKG3C	1440	31	0	0	0	0	0	0	IKG3P	1440	2.6	0	0	0	0	0	0
IKG3C	1450	23.2	0	0	0	0	0	0	IKG3P	1450	4.7	0	0	0	0	0	0
IKG3C	1460	16.5	0	0	0	0	24	24	IKG3P	1460	8	0	0	0	0	0	0
IKG3C	1470	11.1	0	0	0	0	39	24	IKG3P	1470	12.6	0	0	0	0	0	0
IKG3C	1480	7	0	0	0	0	35	0	IKG3P	1480	18.5	0	0	0	0	0	0
IKG3C	1490	4.1	0	0	0	0	19	0	IKG3P	1490	21.5	0	0	0	0	8	8
IKG3C	1500	2.3	0	0	0	0	0	0	IKG3P	1500	33.7	0	0	0	0	48	0
IKG3C	1510	1.2	0	0	0	0	0	0	IKG3P	1510	42.6	0	0	0	0	50	0
IKG3C	1520	0.5	0	0	0	0	0	0	IKG3P	1520	52	0	0	0	0	39	0
IKG3C	1530	0.2	0	0	0	0	0	0	IKG3P	1530	61.6	0	0	0	0	0	0
IKG3C	1540	0.1	0	0	0	0	0	0	IKG3P	1540	71.5	0	0	0	0	0	0
IKG3C	1550	0.1	0	0	0	0	0	0	IKG3P	1550	81.4	0	0	0	0	0	0
IKG3C	1560	0.1	0	0	0	0	0	0	IKG3P	1560	91.4	0	0	0	0	0	0
<b>Mar-23 (50d 3/31/23); CSize 50; IKH3 1456.00</b>																	
IKH3C	1300	158.9	0	0	0	0	0	0	IKH3P	1300	0.1	0	0	0	0	0	0
IKH3C	1310	148.9	0	0	0	0	0	0	IKH3P	1310	0.1	0	0	0	0	0	0
IKH3C	1320	139	0	0	0	0	0	0	IKH3P	1320	0.1	0	0	0	0	0	0
IKH3C	1330	129	0	0	0	0	0	0	IKH3P	1330	0.1	0	0	0	0	0	0
IKH3C	1340	119.1	0	0	0	0	0	0	IKH3P	1340	0.1	0	0	0	0	0	0
IKH3C	1350	109.2	0	0	0	0	0	0	IKH3P	1350	0.1	0	0	0	0	0	0
IKH3C	1360	99.3	0	0	0	0	0	0	IKH3P	1360	0.2	0	0	0	0	0	0
IKH3C	1370	89.6	0	0	0	0	0	0	IKH3P	1370	0.4	0	0	0	0	0	0
IKH3C	1380	79.9	0	0	0	0	0	0	IKH3P	1380	0.8	0	0	0	0	0	0
IKH3C	1390	70.5	0	0	0	0	0	0	IKH3P	1390	1.3	0	0	0	0	0	0
IKH3C	1400	61.4	0	0	0	0	0	0	IKH3P	1400	2.1	0	0	0	0	0	0
IKH3C	1410	52.7	0	0	0	0	0	0	IKH3P	1410	3.4	0	0	0	0	0	0
IKH3C	1420	44.4	0	0	0	0	0	0	IKH3P	1420	5.1	0	0	0	0	0	0
IKH3C	1430	36.8	0	0	0	0	0	0	IKH3P	1430	7.4	0	0	0	0	0	0
IKH3C	1440	29.9	0	0	0	0	0	0	IKH3P	1440	10.4	0	0	0	0	0	0
IKH3C	1450	23.7	0	0	0	0	0	0	IKH3P	1450	14.3	0	0	0	0	0	0
IKH3C	1460	18.4	0	0	0	0	0	0	IKH3P	1460	18.9	0	0	0	0	0	0
IKH3C	1470	14	0	0	0	0	0	0	IKH3P	1470	24.4	0	0	0	0	0	0
IKH3C	1480	10.3	0	0	0	0	0	0	IKH3P	1480	30.8	0	0	0	0	0	0
IKH3C	1490	7.5	0	0	0	0	0	0	IKH3P	1490	37.8	0	0	0	0	0	0
IKH3C	1500	5.2	0	0	0	0	0	0	IKH3P	1500	45.6	0	0	0	0	0	0
IKH3C	1510	3.6	0	0	0	0	0	0	IKH3P	1510	53.9	0	0	0	0	0	0
IKH3C	1520	2.4	0	0	0	0	0	0	IKH3P	1520	62.6	0	0	0	0	0	0
IKH3C	1530	1.5	0	0	0	0	0	0	IKH3P	1530	71.8	0	0	0	0	0	0
IKH3C	1540	1	0	0	0	0	0	0	IKH3P	1540	81.1	0	0	0	0	0	0
IKH3C	1550	0.6	0	0	0	0	0	0	IKH3P	1550	90.7	0	0	0	0	0	0
IKH3C	1560	0.3	0	0	0	0	0	0	IKH3P	1560	100.5	0	0	0	0	0	0
<b>Jun-23 (141d 6/30/23); CSize 50; IKM3 1455.50</b>																	
IKM3C	1340	118	0	0	0	0	0	0	IKM3P	1340	1.9	0	0	0	0	0	0
IKM3C	1360	99.9	0	0	0	0	0	0	IKM3P	1360	3.5	0	0	0	0	0	0
IKM3C	1380	82.7	0	0	0	0	0	0	IKM3P	1380	6.1	0	0	0	0	0	0
IKM3C	1400	66.8	0	0	0	0	0	0	IKM3P	1400	10	0	0	0	0	0	0
IKM3C	1420	52.6	0	0	0	0	0	0	IKM3P	1420	15.5	0	0	0	0	0	0
IKM3C	1440	40.1	0	0	0	0	0	0	IKM3P	1440	22.8	0	0	0	0	0	0
IKM3C	1460	29.7	0	0	0	0	0	0	IKM3P	1460	32.2	0	0	0	0	0	0
IKM3C	1480	21.3	0	0	0	0	0	0	IKM3P	1480	43.5	0	0	0	0	0	0
IKM3C	1500	14.7	0	0	0	0	0	0	IKM3P	1500	56.7	0	0	0	0	0	0
IKM3C	1520	9.8	0	0	0	0	0	0	IKM3P	1520	71.6	0	0	0	0	0	0
IKM3C	1540	6.3	0	0	0	0	0	0	IKM3P	1540	87.9	0	0	0	0	0	0
IKM3C	1560	3.9	0	0	0	0	0	0	IKM3P	1560	105.3	0	0	0	0	0	0
<b>Sep-23 (232d 9/29/23); CSize 50; IKU3 1448.00</b>																	
IKU3C	1400	67.8	0	0	0	0	0	0	IKU3P	1400	18.8	0	0	0	0	0	0
IKU3C	1420	55.1	0	0	0	0	0	0	IKU3P	1420	25.7	0	0	0	0	0	0
IKU3C	1440	44	0	0	0	0	0	0	IKU3P	1440	34.2	0	0	0	0	0	0
IKU3C	1460	34.5	0	0	0	0	0	0	IKU3P	1460	44.3	0	0	0	0	0	0
IKU3C	1480	26.5	0	0	0	0	0	0	IKU3P	1480	55.9	0	0	0	0	0	0
IKU3C	1500	19.9	0	0	0	0	0	0	IKU3P	1500	69	0	0	0	0	0	0
IKU3C	1520	14.7	0	0	0	0	0	0	IKU3P	1520	83.3	0	0	0	0	0	0
IKU3C	1540	10.6	0	0	0	0	0	0	IKU3P	1540	98.9	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JANUARY CALL	8.64	10.40	-16.92
JANUARY PUT	8.64	10.40	-16.92
MEAN	8.64	10.40	-16.92

Implied volatility for ATM		Previous day	1D%CHG
FEBRUARY CALL	8.61	10.39	-17.13
FEBRUARY PUT	8.61	10.39	-17.13
MEAN	8.61	10.39	-17.13

Source: Bloomberg

	10Days	20Days	30Days	60Days	90Days
Current	9.26	8.99	12.68	12.05	12.46
1 week ago	10.21	11.46	11.79	12.55	13.35
1 month ago	14.67	12.50	12.15	13.58	15.98
3 months ago	10.52	13.86	15.11	18.09	17.27
6 months ago	12.15	14.64	15.79	16.09	17.60

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