

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
FEB 23	1,461.0	-7.50	1,468.0	1469.50	1460.00	7896	27,450
MAR 23	1,451.0	-8.50	1,459.5	1460.00	1451.00	215	1,344
JUN 23	1,450.0	-7.50	1,455.0	1456.00	1450.00	32	458
SEP 23	1,442.0	-8.00	1,448.0	1449.00	1442.00	21	96

Calls										Puts							
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
Feb-23 (19d 2/28/23); CSize 50; IKG3 1462.50																	
IKG3C	1410	52.8	0	0	0	0	0	0	IKG3P	1410	1.8	0	0	0	0	0	0
IKG3C	1420	44	0	0	0	0	0	0	IKG3P	1420	3.1	0	0	0	0	0	0
IKG3C	1430	35.9	0	0	0	0	0	0	IKG3P	1430	4.9	0	0	0	0	0	0
IKG3C	1440	28.5	0	0	0	0	0	0	IKG3P	1440	7.6	0	0	0	0	0	0
IKG3C	1450	19	0	0	0	0	0	0	IKG3P	1450	11.1	0	0	0	0	0	0
IKG3C	1460	16.5	0	0	0	0	24	24	IKG3P	1460	15.5	0	0	0	0	0	0
IKG3C	1470	12	0	0	0	0	39	39	IKG3P	1470	20.8	0	0	0	0	0	0
IKG3C	1480	8.4	0	0	0	0	35	35	IKG3P	1480	26.9	0	0	0	0	0	0
IKG3C	1490	5.6	0	0	0	0	19	19	IKG3P	1490	33.9	0	0	0	0	8	8
IKG3C	1500	3.7	0	0	0	0	0	0	IKG3P	1500	42.6	0	0	0	0	48	48
IKG3C	1510	2.3	0	0	0	0	0	0	IKG3P	1510	51.2	0	0	0	0	50	50
IKG3C	1520	1.4	0	0	0	0	0	0	IKG3P	1520	60.3	0	0	0	0	39	39
IKG3C	1530	0.8	0	0	0	0	0	0	IKG3P	1530	69.7	0	0	0	0	0	0
IKG3C	1540	0.4	0	0	0	0	0	0	IKG3P	1540	79.3	0	0	0	0	0	0
IKG3C	1550	0.2	0	0	0	0	0	0	IKG3P	1550	89.1	0	0	0	0	0	0
IKG3C	1560	0.1	0	0	0	0	0	0	IKG3P	1560	99	0	0	0	0	0	0
Mar-23 (50d 3/31/23); CSize 50; IKH3 1453.00																	
IKH3C	1300	150.6	0	0	0	0	0	0	IKH3P	1300	0.1	0	0	0	0	0	0
IKH3C	1310	140.7	0	0	0	0	0	0	IKH3P	1310	0.2	0	0	0	0	0	0
IKH3C	1320	130.9	0	0	0	0	0	0	IKH3P	1320	0.4	0	0	0	0	0	0
IKH3C	1330	121.1	0	0	0	0	0	0	IKH3P	1330	0.6	0	0	0	0	0	0
IKH3C	1340	111.5	0	0	0	0	0	0	IKH3P	1340	0.9	0	0	0	0	0	0
IKH3C	1350	102	0	0	0	0	0	0	IKH3P	1350	1.4	0	0	0	0	0	0
IKH3C	1360	92.7	0	0	0	0	0	0	IKH3P	1360	2	0	0	0	0	0	0
IKH3C	1370	83.6	0	0	0	0	0	0	IKH3P	1370	2.9	0	0	0	0	0	0
IKH3C	1380	74.8	0	0	0	0	0	0	IKH3P	1380	4.1	0	0	0	0	0	0
IKH3C	1390	66.4	0	0	0	0	0	0	IKH3P	1390	5.6	0	0	0	0	0	0
IKH3C	1400	58.4	0	0	0	0	0	0	IKH3P	1400	7.6	0	0	0	0	0	0
IKH3C	1410	50.8	0	0	0	0	0	0	IKH3P	1410	10	0	0	0	0	0	0
IKH3C	1420	43.8	0	0	0	0	0	0	IKH3P	1420	12.9	0	0	0	0	0	0
IKH3C	1430	37.3	0	0	0	0	0	0	IKH3P	1430	16.4	0	0	0	0	0	0
IKH3C	1440	31.5	0	0	0	0	0	0	IKH3P	1440	20.5	0	0	0	0	0	0
IKH3C	1450	26.2	0	0	0	0	0	0	IKH3P	1450	25.2	0	0	0	0	0	0
IKH3C	1460	21.6	0	0	0	0	0	0	IKH3P	1460	30.5	0	0	0	0	0	0
IKH3C	1470	17.5	0	0	0	0	0	0	IKH3P	1470	36.4	0	0	0	0	0	0
IKH3C	1480	14	0	0	0	0	0	0	IKH3P	1480	42.9	0	0	0	0	0	0
IKH3C	1490	11.1	0	0	0	0	0	0	IKH3P	1490	50	0	0	0	0	0	0
IKH3C	1500	8.7	0	0	0	0	0	0	IKH3P	1500	57.5	0	0	0	0	0	0
IKH3C	1510	6.7	0	0	0	0	0	0	IKH3P	1510	65.5	0	0	0	0	0	0
IKH3C	1520	5.1	0	0	0	0	0	0	IKH3P	1520	73.8	0	0	0	0	0	0
IKH3C	1530	3.8	0	0	0	0	0	0	IKH3P	1530	82.5	0	0	0	0	0	0
IKH3C	1540	2.8	0	0	0	0	0	0	IKH3P	1540	91.5	0	0	0	0	0	0
IKH3C	1550	2	0	0	0	0	0	0	IKH3P	1550	100.7	0	0	0	0	0	0
IKH3C	1560	1.5	0	0	0	0	0	0	IKH3P	1560	110	0	0	0	0	0	0
Jun-23 (141d 6/30/23); CSize 50; IKM3 1450.00																	
IKM3C	1340	116.5	0	0	0	0	0	0	IKM3P	1340	7.8	0	0	0	0	0	0
IKM3C	1360	100.3	0	0	0	0	0	0	IKM3P	1360	11.3	0	0	0	0	0	0
IKM3C	1380	85.2	0	0	0	0	0	0	IKM3P	1380	16	0	0	0	0	0	0
IKM3C	1400	71.3	0	0	0	0	0	0	IKM3P	1400	21.9	0	0	0	0	0	0
IKM3C	1420	58.9	0	0	0	0	0	0	IKM3P	1420	29.2	0	0	0	0	0	0
IKM3C	1440	47.8	0	0	0	0	0	0	IKM3P	1440	37.9	0	0	0	0	0	0
IKM3C	1460	38.2	0	0	0	0	0	0	IKM3P	1460	48.1	0	0	0	0	0	0
IKM3C	1480	30	0	0	0	0	0	0	IKM3P	1480	59.7	0	0	0	0	0	0
IKM3C	1500	23.2	0	0	0	0	0	0	IKM3P	1500	72.7	0	0	0	0	0	0
IKM3C	1520	17.7	0	0	0	0	0	0	IKM3P	1520	86.9	0	0	0	0	0	0
IKM3C	1540	13.2	0	0	0	0	0	0	IKM3P	1540	102.2	0	0	0	0	0	0
IKM3C	1560	9.7	0	0	0	0	0	0	IKM3P	1560	118.4	0	0	0	0	0	0
Sep-23 (232d 9/29/23); CSize 50; IKU3 1442.00																	
IKU3C	1400	76.5	0	0	0	0	0	0	IKU3P	1400	35.3	0	0	0	0	0	0
IKU3C	1420	65.2	0	0	0	0	0	0	IKU3P	1420	43.7	0	0	0	0	0	0
IKU3C	1440	55.1	0	0	0	0	0	0	IKU3P	1440	53.2	0	0	0	0	0	0
IKU3C	1460	46.1	0	0	0	0	0	0	IKU3P	1460	63.8	0	0	0	0	0	0
IKU3C	1480	38.3	0	0	0	0	0	0	IKU3P	1480	75.5	0	0	0	0	0	0
IKU3C	1500	31.4	0	0	0	0	0	0	IKU3P	1500	88.3	0	0	0	0	0	0
IKU3C	1520	25.6	0	0	0	0	0	0	IKU3P	1520	102	0	0	0	0	0	0
IKU3C	1540	20.6	0	0	0	0	0	0	IKU3P	1540	116.7	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JANUARY CALL	12.05	8.64	39.47
JANUARY PUT	12.04	8.64	39.35
MEAN	12.05	8.64	39.41

Implied volatility for ATM		Previous day	1D%CHG
FEBRUARY CALL	12.05	8.61	39.95
FEBRUARY PUT	12.05	8.61	39.95
MEAN	12.05	8.61	39.95

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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