

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
FEB 23	1,474.0	13.00	1,462.5	1477.00	1457.50	6802	27,456
MAR 23	1,464.0	13.00	1,453.0	1467.00	1448.00	431	1,213
JUN 23	1,462.0	12.00	1,451.5	1463.00	1446.50	74	433
SEP 23	1,451.0	9.00	1,438.0	1453.50	1438.00	26	88

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Feb-23 (15d 2/28/23); CSize 50; IKG3 1474.00																		
IKG3C	1400	74	0	0	0	0	0	0	0	IKG3P	1400	0.1	0	0	0	0	0	0
IKG3C	1410	64.1	0	0	0	0	0	0	0	IKG3P	1410	0.2	0	0	0	0	0	0
IKG3C	1420	54.4	0	0	0	0	0	0	0	IKG3P	1420	0.5	0	0	0	0	0	0
IKG3C	1430	45	0	0	0	0	0	0	0	IKG3P	1430	1	0	0	0	0	0	0
IKG3C	1440	36	0	0	0	0	0	0	0	IKG3P	1440	2.1	0	0	0	0	0	0
IKG3C	1450	27.8	0	0	0	0	0	0	0	IKG3P	1450	3.8	0	0	0	0	0	0
IKG3C	1460	20.5	0	0	0	0	24	0	24	IKG3P	1460	6.5	0	0	0	0	0	0
IKG3C	1470	14.4	0	0	0	0	39	0	39	IKG3P	1470	10.4	0	0	0	0	0	0
IKG3C	1480	9.6	0	0	0	0	35	0	35	IKG3P	1480	15.5	0	0	0	0	4	4
IKG3C	1490	6	0	0	0	0	19	0	19	IKG3P	1490	22	0	0	0	0	3	-5
IKG3C	1500	3.5	0	0	0	0	0	0	0	IKG3P	1500	29.5	0	0	0	0	48	0
IKG3C	1510	2	0	0	0	0	0	0	0	IKG3P	1510	37.9	0	0	0	0	50	0
IKG3C	1520	1	0	0	0	0	0	0	0	IKG3P	1520	46.9	0	0	0	0	39	0
IKG3C	1530	0.5	0	0	0	0	0	0	0	IKG3P	1530	56.4	0	0	0	0	0	0
IKG3C	1540	0.2	0	0	0	0	0	0	0	IKG3P	1540	66.1	0	0	0	0	0	0
IKG3C	1550	0.1	0	0	0	0	0	0	0	IKG3P	1550	76	0	0	0	0	0	0
IKG3C	1560	0.1	0	0	0	0	0	0	0	IKG3P	1560	85.9	0	0	0	0	0	0
Mar-23 (46d 3/31/23); CSize 50; IKH3 1464.00																		
IKH3C	1300	163.4	0	0	0	0	0	0	0	IKH3P	1300	0.1	0	0	0	0	0	0
IKH3C	1310	153.4	0	0	0	0	0	0	0	IKH3P	1310	0.1	0	0	0	0	0	0
IKH3C	1320	143.5	0	0	0	0	0	0	0	IKH3P	1320	0.1	0	0	0	0	0	0
IKH3C	1330	133.5	0	0	0	0	0	0	0	IKH3P	1330	0.1	0	0	0	0	0	0
IKH3C	1340	123.6	0	0	0	0	0	0	0	IKH3P	1340	0.1	0	0	0	0	0	0
IKH3C	1350	113.7	0	0	0	0	0	0	0	IKH3P	1350	0.2	0	0	0	0	0	0
IKH3C	1360	103.9	0	0	0	0	0	0	0	IKH3P	1360	0.3	0	0	0	0	0	0
IKH3C	1370	94.2	0	0	0	0	0	0	0	IKH3P	1370	0.5	0	0	0	0	0	0
IKH3C	1380	84.6	0	0	0	0	0	0	0	IKH3P	1380	0.9	0	0	0	0	0	0
IKH3C	1390	75.2	0	0	0	0	0	0	0	IKH3P	1390	1.5	0	0	0	0	0	0
IKH3C	1400	66.1	0	0	0	0	0	0	0	IKH3P	1400	2.3	0	0	0	0	0	0
IKH3C	1410	57.3	0	0	0	0	0	0	0	IKH3P	1410	3.5	0	0	0	0	0	0
IKH3C	1420	49	0	0	0	0	0	0	0	IKH3P	1420	5.2	0	0	0	0	0	0
IKH3C	1430	41.3	0	0	0	0	0	0	0	IKH3P	1430	7.4	0	0	0	0	0	0
IKH3C	1440	34.2	0	0	0	0	0	0	0	IKH3P	1440	10.3	0	0	0	0	0	0
IKH3C	1450	27.8	0	0	0	0	0	0	0	IKH3P	1450	13.9	0	0	0	0	0	0
IKH3C	1460	22.2	0	0	0	0	0	0	0	IKH3P	1460	18.2	0	0	0	0	0	0
IKH3C	1470	17.4	0	0	0	0	0	0	0	IKH3P	1470	23.3	0	0	0	0	0	0
IKH3C	1480	13.3	0	0	0	0	0	0	0	IKH3P	1480	29.2	0	0	0	0	0	0
IKH3C	1490	10	0	0	0	0	0	0	0	IKH3P	1490	35.9	0	0	0	0	0	0
IKH3C	1500	7.3	0	0	0	0	0	0	0	IKH3P	1500	43.2	0	0	0	0	0	0
IKH3C	1510	5.2	0	0	0	0	0	0	0	IKH3P	1510	51.1	0	0	0	0	0	0
IKH3C	1520	3.7	0	0	0	0	0	0	0	IKH3P	1520	59.4	0	0	0	0	0	0
IKH3C	1530	2.5	0	0	0	0	0	0	0	IKH3P	1530	68.2	0	0	0	0	0	0
IKH3C	1540	1.7	0	0	0	0	0	0	0	IKH3P	1540	77.4	0	0	0	0	0	0
IKH3C	1550	1.1	0	0	0	0	0	0	0	IKH3P	1550	86.8	0	0	0	0	0	0
IKH3C	1560	0.7	0	0	0	0	0	0	0	IKH3P	1560	96.3	0	0	0	0	0	0
Jun-23 (137d 6/30/23); CSize 50; IKM3 1462.00																		
IKM3C	1340	123.1	0	0	0	0	0	0	0	IKM3P	1340	2.5	0	0	0	0	0	0
IKM3C	1360	105.1	0	0	0	0	0	0	0	IKM3P	1360	4.3	0	0	0	0	0	0
IKM3C	1380	88.1	0	0	0	0	0	0	0	IKM3P	1380	7.1	0	0	0	0	0	0
IKM3C	1400	72.4	0	0	0	0	0	0	0	IKM3P	1400	11.1	0	0	0	0	0	0
IKM3C	1420	58.1	0	0	0	0	0	0	0	IKM3P	1420	16.6	0	0	0	0	0	0
IKM3C	1440	45.5	0	0	0	0	0	0	0	IKM3P	1440	23.8	0	0	0	0	0	0
IKM3C	1460	34.8	0	0	0	0	0	0	0	IKM3P	1460	32.8	0	0	0	0	0	0
IKM3C	1480	25.8	0	0	0	0	0	0	0	IKM3P	1480	43.6	0	0	0	0	0	0
IKM3C	1500	18.7	0	0	0	0	0	0	0	IKM3P	1500	56.2	0	0	0	0	0	0
IKM3C	1520	13.1	0	0	0	0	0	0	0	IKM3P	1520	70.5	0	0	0	0	0	0
IKM3C	1540	8.9	0	0	0	0	0	0	0	IKM3P	1540	86.1	0	0	0	0	0	0
IKM3C	1560	5.9	0	0	0	0	0	0	0	IKM3P	1560	102.8	0	0	0	0	0	0
Sep-23 (228d 9/29/23); CSize 50; IKU3 1451.00																		
IKU3C	1380	85.4	0	0	0	0	0	0	0	IKU3P	1380	15.8	0	0	0	0	0	0
IKU3C	1400	71.6	0	0	0	0	0	0	0	IKU3P	1400	21.6	0	0	0	0	0	0
IKU3C	1420	59.2	0	0	0	0	0	0	0	IKU3P	1420	28.8	0	0	0	0	0	0
IKU3C	1440	48.2	0	0	0	0	0	0	0	IKU3P	1440	37.4	0	0	0	0	0	0
IKU3C	1460	38.6	0	0	0	0	0	0	0	IKU3P	1460	47.4	0	0	0	0	0	0
IKU3C	1480	30.4	0	0	0	0	0	0	0	IKU3P	1480	58.8	0	0	0	0	0	0
IKU3C	1500	23.6	0	0	0	0	0	0	0	IKU3P	1500	71.6	0	0	0	0	0	0
IKU3C	1520	18	0	0	0	0	0	0	0	IKU3P	1520	85.6	0	0	0	0	0	0
IKU3C	1540	13.5	0	0	0	0	0	0	0	IKU3P	1540	100.8	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
JANUARY CALL	9.45	12.05
JANUARY PUT	9.42	12.04
MEAN	9.44	12.05

	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

Implied volatility for ATM	Previous day	1D%CHG
FEBRUARY CALL	9.47	12.05
FEBRUARY PUT	9.46	12.05
MEAN	9.47	12.05

Source: Bloomberg

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