

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
FEB 23	1,476.5	2.50	1,476.0	1478.00	1467.50	6261	26,664
MAR 23	1,467.0	3.00	1,465.0	1467.50	1458.50	177	1,273
JUN 23	1,462.5	0.50	1,459.0	1463.00	1455.00	16	431
SEP 23	1,452.5	1.50	1,445.5	1453.00	1445.50	4	86

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 1476.50																			
IKG3C	1400	76.4	3.24324369	0	0	0	0	0		IKG3P	1400	0.1	0	0	0	0	0	0	0
IKG3C	1410	66.5	3.74414921	0	0	0	0	0		IKG3P	1410	0.1	-50	0	0	0	0	0	0
IKG3C	1420	56.7	4.22793627	0	0	0	0	0		IKG3P	1420	0.2	-60	0	0	0	0	0	0
IKG3C	1430	47	4.44444418	0	0	0	0	0		IKG3P	1430	0.6	-40	0	0	0	0	0	0
IKG3C	1440	37.7	4.72222567	0	0	0	0	0		IKG3P	1440	1.3	-38.09524	0	0	0	0	0	0
IKG3C	1450	29.1	4.67625856	0	0	0	0	0		IKG3P	1450	2.6	-31.57895	0	0	0	0	0	0
IKG3C	1460	21.3	3.9024353	0	0	0	24	0		IKG3P	1460	4.9	-24.61538	0	0	0	0	0	0
IKG3C	1470	14.8	2.7777791	0	0	0	39	0		IKG3P	1470	8.3	-20.1923	0	0	0	0	0	0
IKG3C	1480	9.6	0	0	0	0	35	0		IKG3P	1480	13.1	-15.48387	0	0	0	0	4	4
IKG3C	1490	5.9	-1.6666651	0	0	0	19	0		IKG3P	1490	19.3	-12.27273	0	0	0	0	3	-5
IKG3C	1500	3.3	-5.7142854	0	0	0	0	0		IKG3P	1500	26.8	-9.152544	0	0	0	0	48	0
IKG3C	1510	1.7	-14.999998	0	0	0	0	0		IKG3P	1510	35.2	-7.124013	0	0	0	0	50	0
IKG3C	1520	0.8	-19.999998	0	0	0	0	0		IKG3P	1520	44.3	-5.543715	0	0	0	0	39	0
IKG3C	1530	0.4	-19.999998	0	0	0	0	0		IKG3P	1530	53.8	-4.609931	0	0	0	0	0	0
IKG3C	1540	0.1	-50	0	0	0	0	0		IKG3P	1540	63.6	-3.782147	0	0	0	0	0	0
IKG3C	1550	0.1	0	0	0	0	0	0		IKG3P	1550	73.5	-3.289473	0	0	0	0	0	0
IKG3C	1560	0.1	0	0	0	0	0	0		IKG3P	1560	83.4	-2.910364	0	0	0	0	0	0
Mar-23 (46d 3/31/23); CSize 50; IKH3 1467.00																			
IKH3C	1300	166.4	1.83598995	0	0	0	0	0		IKH3P	1300	0.1	0	0	0	0	0	0	0
IKH3C	1310	156.4	1.95567608	0	0	0	0	0		IKH3P	1310	0.1	0	0	0	0	0	0	0
IKH3C	1320	146.5	2.09059715	0	0	0	0	0		IKH3P	1320	0.1	0	0	0	0	0	0	0
IKH3C	1330	136.5	2.24719048	0	0	0	0	0		IKH3P	1330	0.1	0	0	0	0	0	0	0
IKH3C	1340	126.6	2.42718458	0	0	0	0	0		IKH3P	1340	0.1	0	0	0	0	0	0	0
IKH3C	1350	116.7	2.63851881	0	0	0	0	0		IKH3P	1350	0.1	-50	0	0	0	0	0	0
IKH3C	1360	106.8	2.79114246	0	0	0	0	0		IKH3P	1360	0.2	-33.33334	0	0	0	0	0	0
IKH3C	1370	97	2.97240019	0	0	0	0	0		IKH3P	1370	0.4	-20	0	0	0	0	0	0
IKH3C	1380	87.3	3.19149494	0	0	0	0	0		IKH3P	1380	0.7	-22.22222	0	0	0	0	0	0
IKH3C	1390	77.8	3.45745087	0	0	0	0	0		IKH3P	1390	1.1	-26.66666	0	0	0	0	0	0
IKH3C	1400	68.6	3.78215313	0	0	0	0	0		IKH3P	1400	1.8	-21.73913	0	0	0	0	0	0
IKH3C	1410	59.6	4.01395559	0	0	0	0	0		IKH3P	1410	2.8	-20	0	0	0	0	0	0
IKH3C	1420	51.1	4.28571701	0	0	0	0	0		IKH3P	1420	4.3	-17.30769	0	0	0	0	0	0
IKH3C	1430	43.1	4.35835123	0	0	0	0	0		IKH3P	1430	6.2	-16.21622	0	0	0	0	0	0
IKH3C	1440	35.8	4.67835665	0	0	0	0	0		IKH3P	1440	8.9	-13.59224	0	0	0	0	0	0
IKH3C	1450	29.1	4.67625856	0	0	0	0	0		IKH3P	1450	12.2	-12.23022	0	0	0	0	0	0
IKH3C	1460	23.2	4.50450182	0	0	0	0	0		IKH3P	1460	16.3	-10.43957	0	0	0	0	0	0
IKH3C	1470	18.2	4.59771156	0	0	0	0	0		IKH3P	1470	21.1	-9.442055	0	0	0	0	0	0
IKH3C	1480	13.9	4.51127291	0	0	0	0	0		IKH3P	1480	26.8	-8.219183	0	0	0	0	0	0
IKH3C	1490	10.4	3.99999619	0	0	0	0	0		IKH3P	1490	33.3	-7.242346	0	0	0	0	0	0
IKH3C	1500	7.6	4.10958529	0	0	0	0	0		IKH3P	1500	40.4	-6.481481	0	0	0	0	0	0
IKH3C	1510	5.4	3.8461566	0	0	0	0	0		IKH3P	1510	48.2	-5.675143	0	0	0	0	0	0
IKH3C	1520	3.7	0	0	0	0	0	0		IKH3P	1520	56.5	-4.882157	0	0	0	0	0	0
IKH3C	1530	2.5	0	0	0	0	0	0		IKH3P	1530	65.3	-4.25219	0	0	0	0	0	0
IKH3C	1540	1.7	0	0	0	0	0	0		IKH3P	1540	74.4	-3.875971	0	0	0	0	0	0
IKH3C	1550	1.1	0	0	0	0	0	0		IKH3P	1550	83.8	-3.456223	0	0	0	0	0	0
IKH3C	1560	0.7	0	0	0	0	0	0		IKH3P	1560	93.3	-3.115267	0	0	0	0	0	0
Jun-23 (137d 6/30/23); CSize 50; IKM3 1462.50																			
IKM3C	1340	123.4	0.24371147	0	0	0	0	0		IKM3P	1340	2.3	-8.000004	0	0	0	0	0	0
IKM3C	1360	105.4	0.28544664	0	0	0	0	0		IKM3P	1360	4.1	-4.651171	0	0	0	0	0	0
IKM3C	1380	88.3	0.22702217	0	0	0	0	0		IKM3P	1380	6.8	-4.225349	0	0	0	0	0	0
IKM3C	1400	72.5	0.13811588	0	0	0	0	0		IKM3P	1400	10.7	-3.603607	0	0	0	0	0	0
IKM3C	1420	58.1	0	0	0	0	0	0		IKM3P	1420	16.1	-3.012049	0	0	0	0	0	0
IKM3C	1440	45.5	0	0	0	0	0	0		IKM3P	1440	23.2	-2.521002	0	0	0	0	0	0
IKM3C	1460	34.7	-0.287354	0	0	0	0	0		IKM3P	1460	32.2	-1.829267	0	0	0	0	0	0
IKM3C	1480	25.7	-0.3875911	0	0	0	0	0		IKM3P	1480	43	-1.376146	0	0	0	0	0	0
IKM3C	1500	18.5	-1.0695219	0	0	0	0	0		IKM3P	1500	55.6	-1.067621	0	0	0	0	0	0
IKM3C	1520	12.9	-1.5267253	0	0	0	0	0		IKM3P	1520	69.8	-0.992906	0	0	0	0	0	0
IKM3C	1540	8.8	-1.1235893	0	0	0	0	0		IKM3P	1540	85.4	-0.813007	0	0	0	0	0	0
IKM3C	1560	5.8	-1.6949117	0	0	0	0	0		IKM3P	1560	102.2	-0.583661	0	0	0	0	0	0
Sep-23 (228d 9/29/23); CSize 50; IKU3 1452.50																			
IKU3C	1380	86.3	1.05386972	0	0	0	0	0		IKU3P	1380	15.2	-3.797472	0	0	0	0	0	0
IKU3C	1400	72.4	1.11732483	0	0	0	0	0		IKU3P	1400	20.9	-3.240746	0	0	0	0	0	0
IKU3C	1420	59.9	1.18243694	0	0	0	0	0		IKU3P	1420	28	-2.777773	0	0	0	0	0	0
IKU3C	1440	48.7	1.03734732	0	0	0	0	0		IKU3P	1440	36.5	-2.406418	0	0	0	0	0	0
IKU3C	1460	39	1.03627443	0	0	0	0	0		IKU3P	1460	46.4	-2.109706	0	0	0	0	0	0
IKU3C	1480	30.7	0.98685026	0	0	0	0	0		IKU3P	1480	57.7	-1.870745	0	0	0	0	0	0
IKU3C	1500	23.8	0.84744692	0	0	0	0	0		IKU3P	1500	70.4	-1.675975	0	0	0	0	0	0
IKU3C	1520	18.2	1.11111403	0	0	0	0	0		IKU3P	1520	84.4	-1.401865	0	0	0	0	0	0
IKU3C	1540	13.6	0.74074268	0	0	0	0	0		IKU3P	1540	99.4	-1.38889	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG	
JANUARY CALL	9.44	9.45	-0.11
JANUARY PUT	9.44	9.42	0.21
MEAN	9.44	9.44	0.05

	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	9.48	9.47	0.11
FEBRUARY PUT	9.46	9.46	0.00
MEAN	9.47	9.47	0.05

Source: Bloomberg

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