

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
FEB 23	1,476.0	-12.50	1,487.5	1487.50	1472.00	7868	28,487
MAR 23	1,465.5	-12.50	1,475.0	1475.50	1462.50	583	1,736
APR 23	1,463.5	-11.00	1,472.0	1472.50	1460.50	77	419
JUN 23	1,454.0	-10.00	1,459.5	1459.50	1451.00	59	101

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICb	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICb
Feb-23 (8d 2/28/23); CSize 50; IKG3 1476.00																	
IKG3C	1400	75.9	0	0	0	0	0	0	IKG3P	1400	0.1	0	0	0	0	0	0
IKG3C	1410	66	0	0	0	0	0	0	IKG3P	1410	0.1	0	0	0	0	0	0
IKG3C	1420	56	0	0	0	0	0	0	IKG3P	1420	0.1	0	0	0	0	0	0
IKG3C	1430	46	0	0	0	0	0	0	IKG3P	1430	0.1	0	0	0	0	0	0
IKG3C	1440	36.1	0	0	0	0	0	0	IKG3P	1440	0.1	0	0	0	0	0	0
IKG3C	1450	26.5	0	0	0	0	0	0	IKG3P	1450	0.5	0	0	0	0	0	0
IKG3C	1460	17.7	0	0	0	0	24	0	IKG3P	1460	1.7	0	0	0	0	0	0
IKG3C	1470	10.3	0	0	0	0	39	0	IKG3P	1470	4.3	0	0	0	0	0	0
IKG3C	1480	5.1	0	0	0	0	35	0	IKG3P	1480	9.1	0	0	0	0	4	0
IKG3C	1490	2.1	0	0	0	0	19	0	IKG3P	1490	16.1	0	0	0	0	3	0
IKG3C	1500	0.7	0	0	0	0	0	0	IKG3P	1500	24.7	0	0	0	0	48	0
IKG3C	1510	0.2	0	0	0	0	0	0	IKG3P	1510	34.2	0	0	0	0	50	0
IKG3C	1520	0.1	0	0	0	0	0	0	IKG3P	1520	44	0	0	0	0	39	0
IKG3C	1530	0.1	0	0	0	0	0	0	IKG3P	1530	54	0	0	0	0	0	0
IKG3C	1540	0.1	0	0	0	0	0	0	IKG3P	1540	64	0	0	0	0	0	0
IKG3C	1550	0.1	0	0	0	0	0	0	IKG3P	1550	73.9	0	0	0	0	0	0
IKG3C	1560	0.1	0	0	0	0	0	0	IKG3P	1560	83.9	0	0	0	0	0	0
Mar-23 (39d 3/31/23); CSize 50; IKH3 1465.50																	
IKH3C	1300	165	0	0	0	0	0	0	IKH3P	1300	0.1	0	0	0	0	0	0
IKH3C	1310	155	0	0	0	0	0	0	IKH3P	1310	0.1	0	0	0	0	0	0
IKH3C	1320	145	0	0	0	0	0	0	IKH3P	1320	0.1	0	0	0	0	0	0
IKH3C	1330	135.1	0	0	0	0	0	0	IKH3P	1330	0.1	0	0	0	0	0	0
IKH3C	1340	125.1	0	0	0	0	0	0	IKH3P	1340	0.1	0	0	0	0	0	0
IKH3C	1350	115.1	0	0	0	0	0	0	IKH3P	1350	0.1	0	0	0	0	0	0
IKH3C	1360	105.2	0	0	0	0	0	0	IKH3P	1360	0.1	0	0	0	0	0	0
IKH3C	1370	95.2	0	0	0	0	0	0	IKH3P	1370	0.1	0	0	0	0	0	0
IKH3C	1380	85.3	0	0	0	0	0	0	IKH3P	1380	0.1	0	0	0	0	0	0
IKH3C	1390	75.4	0	0	0	0	0	0	IKH3P	1390	0.1	0	0	0	0	0	0
IKH3C	1400	65.6	0	0	0	0	0	0	IKH3P	1400	0.3	0	0	0	0	0	0
IKH3C	1410	56	0	0	0	0	0	0	IKH3P	1410	0.6	0	0	0	0	0	0
IKH3C	1420	46.7	0	0	0	0	0	0	IKH3P	1420	1.3	0	0	0	0	0	0
IKH3C	1430	37.8	0	0	0	0	0	0	IKH3P	1430	2.5	0	0	0	0	0	0
IKH3C	1440	29.7	0	0	0	0	0	0	IKH3P	1440	4.3	0	0	0	0	0	0
IKH3C	1450	22.5	0	0	0	0	10	10	IKH3P	1450	7	0	0	0	0	0	0
IKH3C	1460	16.5	0	0	0	0	10	10	IKH3P	1460	10.9	0	0	0	0	0	0
IKH3C	1470	11.3	0	0	0	0	20	0	IKH3P	1470	15.8	0	0	0	0	0	0
IKH3C	1480	7.5	0	0	0	0	22	0	IKH3P	1480	22	0	0	0	0	0	0
IKH3C	1490	4.7	0	0	0	0	0	0	IKH3P	1490	29.1	0	0	0	0	0	0
IKH3C	1500	2.8	0	0	0	0	0	0	IKH3P	1500	37.2	0	0	0	0	2	0
IKH3C	1510	1.6	0	0	0	0	0	0	IKH3P	1510	45.9	0	0	0	0	0	0
IKH3C	1520	0.8	0	0	0	0	0	0	IKH3P	1520	55.2	0	0	0	0	0	0
IKH3C	1530	0.4	0	0	0	0	0	0	IKH3P	1530	64.7	0	0	0	0	0	0
IKH3C	1540	0.2	0	0	0	0	0	0	IKH3P	1540	74.5	0	0	0	0	0	0
IKH3C	1550	0.1	0	0	0	0	0	0	IKH3P	1550	84.3	0	0	0	0	0	0
IKH3C	1560	0.1	0	0	0	0	0	0	IKH3P	1560	94.2	0	0	0	0	0	0
Jun-23 (130d 6/30/23); CSize 50; IKM3 1463.50																	
IKM3C	1340	122.5	0	0	0	0	0	0	IKM3P	1340	0.3	0	0	0	0	0	0
IKM3C	1360	103.2	0	0	0	0	0	0	IKM3P	1360	0.9	0	0	0	0	0	0
IKM3C	1380	84.6	0	0	0	0	0	0	IKM3P	1380	2	0	0	0	0	0	0
IKM3C	1400	67	0	0	0	0	0	0	IKM3P	1400	4.1	0	0	0	0	0	0
IKM3C	1420	50.9	0	0	0	0	0	0	IKM3P	1420	7.9	0	0	0	0	0	0
IKM3C	1440	36.9	0	0	0	0	0	0	IKM3P	1440	13.7	0	0	0	0	0	0
IKM3C	1460	25.5	0	0	0	0	0	0	IKM3P	1460	22	0	0	0	0	0	0
IKM3C	1480	16.6	0	0	0	0	0	0	IKM3P	1480	32.9	0	0	0	0	0	0
IKM3C	1500	10.1	0	0	0	0	0	0	IKM3P	1500	46.3	0	0	0	0	0	0
IKM3C	1520	5.8	0	0	0	0	0	0	IKM3P	1520	61.7	0	0	0	0	0	0
IKM3C	1540	3.1	0	0	0	0	0	0	IKM3P	1540	78.8	0	0	0	0	0	0
IKM3C	1560	1.6	0	0	0	0	0	0	IKM3P	1560	97	0	0	0	0	0	0
Sep-23 (221d 9/29/23); CSize 50; IKU3 1454.00																	
IKU3C	1380	79	0	0	0	0	0	0	IKU3P	1380	6.4	0	0	0	0	0	0
IKU3C	1400	63.5	0	0	0	0	0	0	IKU3P	1400	10.5	0	0	0	0	0	0
IKU3C	1420	49.6	0	0	0	0	0	0	IKU3P	1420	16.2	0	0	0	0	0	0
IKU3C	1440	37.5	0	0	0	0	0	0	IKU3P	1440	23.8	0	0	0	0	0	0
IKU3C	1460	27.5	0	0	0	0	0	0	IKU3P	1460	33.4	0	0	0	0	0	0
IKU3C	1480	19.5	0	0	0	0	0	0	IKU3P	1480	45	0	0	0	0	0	0
IKU3C	1500	13.3	0	0	0	0	0	0	IKU3P	1500	58.5	0	0	0	0	0	0
IKU3C	1520	8.8	0	0	0	0	0	0	IKU3P	1520	73.6	0	0	0	0	0	0
IKU3C	1540	5.6	0	0	0	0	0	0	IKU3P	1540	90	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
FEBRUARY CALL	6.76	10.29	-34.31
FEBRUARY PUT	6.76	10.35	-34.69
MEAN	6.76	10.32	-34.50

Implied volatility for ATM		Previous day	1D%CHG
MARCH CALL	6.83	10.04	-31.97
MARCH PUT	6.81	10.36	-34.27
MEAN	6.82	10.20	-33.14

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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