

### Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
FEB 23	1,477.5	1.00	1,476.0	1478.50	1471.00	5713	28,765
MAR 23	1,466.0	0.00	1,467.0	1467.00	1460.50	854	2,921
APR 23	1,463.0	-1.00	1,461.0	1464.00	1459.00	23	419
JUN 23	1,455.0	2.00	1,450.5	1455.00	1450.50	3	104

Calls										Puts							
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>Feb-23 (6d 2/28/23); CSize 50; IKG3 1473.00</b>																	
IKG3C	1400	77.5	0	0	0	0	0	0	IKG3P	1400	0.1	0	0	0	0	0	0
IKG3C	1410	67.5	0	0	0	0	0	0	IKG3P	1410	0.1	0	0	0	0	0	0
IKG3C	1420	57.6	0	0	0	0	0	0	IKG3P	1420	0.2	0	0	0	0	0	0
IKG3C	1430	47.9	0	0	0	0	0	0	IKG3P	1430	0.5	0	0	0	0	0	0
IKG3C	1440	38.6	0	0	0	0	0	0	IKG3P	1440	1.1	0	0	0	0	0	0
IKG3C	1450	29.8	0	0	0	0	0	0	IKG3P	1450	2.3	0	0	0	0	0	0
IKG3C	1460	21.9	0	0	0	0	24	0	IKG3P	1460	4.4	0	0	0	0	0	0
IKG3C	1470	15.2	0	0	0	0	39	0	IKG3P	1470	7.7	0	0	0	0	0	0
IKG3C	1480	9.9	0	0	0	0	35	0	IKG3P	1480	12.4	0	0	0	0	4	0
IKG3C	1490	6	0	0	0	0	19	0	IKG3P	1490	18.5	0	0	0	0	3	0
IKG3C	1500	3.3	0	0	0	0	0	0	IKG3P	1500	25.8	0	0	0	0	48	0
IKG3C	1510	1.7	0	0	0	0	0	0	IKG3P	1510	34.2	0	0	0	0	50	0
IKG3C	1520	0.8	0	0	0	0	0	0	IKG3P	1520	43.3	0	0	0	0	39	0
IKG3C	1530	0.4	0	0	0	0	0	0	IKG3P	1530	52.8	0	0	0	0	0	0
IKG3C	1540	0.1	0	0	0	0	0	0	IKG3P	1540	62.6	0	0	0	0	0	0
IKG3C	1550	0.1	0	0	0	0	0	0	IKG3P	1550	72.5	0	0	0	0	0	0
IKG3C	1560	0.1	0	0	0	0	0	0	IKG3P	1560	82.5	0	0	0	0	0	0
<b>Mar-23 (37d 3/31/23); CSize 50; IKH3 1462.00</b>																	
IKH3C	1300	165.6	0	0	0	0	0	0	IKH3P	1300	0.1	0	0	0	0	0	0
IKH3C	1310	155.7	0	0	0	0	0	0	IKH3P	1310	0.1	0	0	0	0	0	0
IKH3C	1320	145.8	0	0	0	0	0	0	IKH3P	1320	0.2	0	0	0	0	0	0
IKH3C	1330	135.9	0	0	0	0	0	0	IKH3P	1330	0.3	0	0	0	0	0	0
IKH3C	1340	126.1	0	0	0	0	0	0	IKH3P	1340	0.5	0	0	0	0	0	0
IKH3C	1350	116.4	0	0	0	0	0	0	IKH3P	1350	0.7	0	0	0	0	0	0
IKH3C	1360	106.8	0	0	0	0	0	0	IKH3P	1360	1.1	0	0	0	0	0	0
IKH3C	1370	97.4	0	0	0	0	0	0	IKH3P	1370	1.6	0	0	0	0	0	0
IKH3C	1380	88.1	0	0	0	0	0	0	IKH3P	1380	2.4	0	0	0	0	0	0
IKH3C	1390	79.2	0	0	0	0	0	0	IKH3P	1390	3.4	0	0	0	0	0	0
IKH3C	1400	70.5	0	0	0	0	0	0	IKH3P	1400	4.7	0	0	0	0	0	0
IKH3C	1410	62.3	0	0	0	0	0	0	IKH3P	1410	6.4	0	0	0	0	0	0
IKH3C	1420	54.5	0	0	0	0	0	0	IKH3P	1420	8.6	0	0	0	0	0	0
IKH3C	1430	47.1	0	0	0	0	0	0	IKH3P	1430	11.2	0	0	0	0	0	0
IKH3C	1440	40.4	0	0	0	0	0	0	IKH3P	1440	14.4	0	0	0	0	0	0
IKH3C	1450	29.9	0	0	0	0	10	0	IKH3P	1450	17.9	0	0	0	0	0	0
IKH3C	1460	26.7	0	0	0	0	10	0	IKH3P	1460	21.8	0	0	0	0	0	0
IKH3C	1470	22.7	0	0	0	0	20	0	IKH3P	1470	19.9	0	0	0	0	0	0
IKH3C	1480	18.8	0	0	0	0	22	0	IKH3P	1480	29.9	0	0	0	0	0	0
IKH3C	1490	15.5	0	0	0	0	0	0	IKH3P	1490	39.5	0	0	0	0	0	0
IKH3C	1500	12.3	0	0	0	0	0	0	IKH3P	1500	46.2	0	0	0	0	2	0
IKH3C	1510	9.7	0	0	0	0	0	0	IKH3P	1510	53.6	0	0	0	0	0	0
IKH3C	1520	7.5	0	0	0	0	0	0	IKH3P	1520	61.3	0	0	0	0	0	0
IKH3C	1530	5.7	0	0	0	0	0	0	IKH3P	1530	69.5	0	0	0	0	0	0
IKH3C	1540	4.3	0	0	0	0	0	0	IKH3P	1540	78.1	0	0	0	0	0	0
IKH3C	1550	3.2	0	0	0	0	0	0	IKH3P	1550	86.9	0	0	0	0	0	0
IKH3C	1560	2.3	0	0	0	0	0	0	IKH3P	1560	96.1	0	0	0	0	0	0
<b>Jun-23 (128d 6/30/23); CSize 50; IKM3 1463.00</b>																	
IKM3C	1340	129.5	0	0	0	0	0	0	IKM3P	1340	7.8	0	0	0	0	0	0
IKM3C	1360	113.1	0	0	0	0	0	0	IKM3P	1360	11.2	0	0	0	0	0	0
IKM3C	1380	97.7	0	0	0	0	0	0	IKM3P	1380	15.6	0	0	0	0	0	0
IKM3C	1400	83.4	0	0	0	0	0	0	IKM3P	1400	21	0	0	0	0	0	0
IKM3C	1420	70.3	0	0	0	0	0	0	IKM3P	1420	27.7	0	0	0	0	0	0
IKM3C	1440	58.5	0	0	0	0	0	0	IKM3P	1440	35.7	0	0	0	0	0	0
IKM3C	1460	48	0	0	0	0	0	0	IKM3P	1460	45.1	0	0	0	0	0	0
IKM3C	1480	38.9	0	0	0	0	0	0	IKM3P	1480	55.7	0	0	0	0	0	0
IKM3C	1500	31.1	0	0	0	0	0	0	IKM3P	1500	67.7	0	0	0	0	0	0
IKM3C	1520	24.5	0	0	0	0	0	0	IKM3P	1520	80.9	0	0	0	0	0	0
IKM3C	1540	19.1	0	0	0	0	0	0	IKM3P	1540	95.2	0	0	0	0	0	0
IKM3C	1560	14.6	0	0	0	0	0	0	IKM3P	1560	110.6	0	0	0	0	0	0
<b>Sep-23 (219d 9/29/23); CSize 50; IKU3 1455.00</b>																	
IKU3C	1380	102.5	0	0	0	0	0	0	IKU3P	1380	28.9	0	0	0	0	0	0
IKU3C	1400	89.8	0	0	0	0	0	0	IKU3P	1400	35.8	0	0	0	0	0	0
IKU3C	1420	78	0	0	0	0	0	0	IKU3P	1420	43.7	0	0	0	0	0	0
IKU3C	1440	67.3	0	0	0	0	0	0	IKU3P	1440	52.6	0	0	0	0	0	0
IKU3C	1460	57.7	0	0	0	0	0	0	IKU3P	1460	62.6	0	0	0	0	0	0
IKU3C	1480	49	0	0	0	0	0	0	IKU3P	1480	73.6	0	0	0	0	0	0
IKU3C	1500	41.4	0	0	0	0	0	0	IKU3P	1500	85.5	0	0	0	0	0	0
IKU3C	1520	34.6	0	0	0	0	0	0	IKU3P	1520	98.5	0	0	0	0	0	0
IKU3C	1540	28.8	0	0	0	0	0	0	IKU3P	1540	112.2	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
FEBRUARY CALL	13.59	10.35	31.30
FEBRUARY PUT	13.59	10.35	31.30
MEAN	13.59	10.35	31.30

Implied volatility for ATM		Previous day	1D%CHG
MARCH CALL	12.88	10.34	24.56
MARCH PUT	10.94	10.34	5.80
MEAN	11.91	10.34	15.18

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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