

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
FEB 23	1,465.5	-12.00	1,476.5	1477.50	1465.00	12518	27,778
MAR 23	1,452.5	-13.50	1,465.5	1466.00	1452.00	5834	6,877
JUN 23	1,450.0	-13.00	1,458.0	1458.00	1450.00	216	468
SEP 23	1,442.5	-12.50	1,451.0	1451.00	1442.00	34	119

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Feb-23 (5d 2/28/23); CSize 50; IKG3 1468.50																		
IKG3C	1400	65.5	0	0	0	0	0	0	0	IKG3P	1400	0.1	0	0	0	0	0	0
IKG3C	1410	55.5	0	0	0	0	0	0	0	IKG3P	1410	0.1	0	0	0	0	0	0
IKG3C	1420	45.5	0	0	0	0	0	0	0	IKG3P	1420	0.1	0	0	0	0	0	0
IKG3C	1430	35.7	0	0	0	0	0	0	0	IKG3P	1430	0.2	0	0	0	0	0	0
IKG3C	1440	26.3	0	0	0	0	0	0	0	IKG3P	1440	0.8	0	0	0	0	0	0
IKG3C	1450	17.7	0	0	0	0	0	0	0	IKG3P	1450	2.2	0	0	0	0	0	0
IKG3C	1460	10.7	0	0	0	0	24	0	24	IKG3P	1460	5.2	0	0	0	0	0	0
IKG3C	1470	5.6	0	0	0	0	39	0	39	IKG3P	1470	9.9	0	0	0	0	0	0
IKG3C	1480	2.5	0	0	0	0	35	0	35	IKG3P	1480	17	0	0	0	0	4	0
IKG3C	1490	0.9	0	0	0	0	19	0	19	IKG3P	1490	25.4	0	0	0	0	3	0
IKG3C	1500	0.3	0	0	0	0	0	0	0	IKG3P	1500	34.8	0	0	0	0	48	0
IKG3C	1510	0.1	0	0	0	0	0	0	0	IKG3P	1510	44.6	0	0	0	0	50	0
IKG3C	1520	0.1	0	0	0	0	0	0	0	IKG3P	1520	54.5	0	0	0	0	39	0
IKG3C	1530	0.1	0	0	0	0	0	0	0	IKG3P	1530	64.5	0	0	0	0	0	0
IKG3C	1540	0.1	0	0	0	0	0	0	0	IKG3P	1540	74.5	0	0	0	0	0	0
IKG3C	1550	0.1	0	0	0	0	0	0	0	IKG3P	1550	84.5	0	0	0	0	0	0
IKG3C	1560	0.1	0	0	0	0	0	0	0	IKG3P	1560	94.5	0	0	0	0	0	0
Mar-23 (36d 3/31/23); CSize 50; IKH3 1455.00																		
IKH3C	1300	152.1	0	0	0	0	0	0	0	IKH3P	1300	0.1	0	0	0	0	0	0
IKH3C	1310	142.1	0	0	0	0	0	0	0	IKH3P	1310	0.1	0	0	0	0	0	0
IKH3C	1320	132.1	0	0	0	0	0	0	0	IKH3P	1320	0.1	0	0	0	0	0	0
IKH3C	1330	122.2	0	0	0	0	0	0	0	IKH3P	1330	0.1	0	0	0	0	0	0
IKH3C	1340	112.3	0	0	0	0	0	0	0	IKH3P	1340	0.1	0	0	0	0	0	0
IKH3C	1350	102.4	0	0	0	0	0	0	0	IKH3P	1350	0.2	0	0	0	0	0	0
IKH3C	1360	92.6	0	0	0	0	0	0	0	IKH3P	1360	0.4	0	0	0	0	0	0
IKH3C	1370	82.9	0	0	0	0	0	0	0	IKH3P	1370	0.6	0	0	0	0	0	0
IKH3C	1380	73.4	0	0	0	0	0	0	0	IKH3P	1380	1.1	0	0	0	0	0	0
IKH3C	1390	64.2	0	0	0	0	0	0	0	IKH3P	1390	1.8	0	0	0	0	0	0
IKH3C	1400	55.3	0	0	0	0	0	0	0	IKH3P	1400	2.9	0	0	0	0	0	0
IKH3C	1410	46.9	0	0	0	0	0	0	0	IKH3P	1410	4.5	0	0	0	0	0	0
IKH3C	1420	39	0	0	0	0	0	0	0	IKH3P	1420	6.6	0	0	0	0	0	0
IKH3C	1430	31.9	0	0	0	0	0	0	0	IKH3P	1430	9.5	0	0	0	0	0	0
IKH3C	1440	25.5	0	0	0	0	0	0	0	IKH3P	1440	13	0	0	0	0	0	0
IKH3C	1450	21.7	0	0	0	0	30	20	30	IKH3P	1450	17.5	0	0	0	0	0	0
IKH3C	1460	15.2	0	0	0	0	10	10	10	IKH3P	1460	24.5	0	0	0	0	9	9
IKH3C	1470	11.4	0	0	0	0	20	20	20	IKH3P	1470	28.8	0	0	0	0	40	40
IKH3C	1480	8.2	0	0	0	0	22	22	22	IKH3P	1480	35.7	0	0	0	0	0	0
IKH3C	1490	5.8	0	0	0	0	0	0	0	IKH3P	1490	43.2	0	0	0	0	0	0
IKH3C	1500	4	0	0	0	0	0	0	0	IKH3P	1500	51.4	0	0	0	0	2	0
IKH3C	1510	2.7	0	0	0	0	0	0	0	IKH3P	1510	60	0	0	0	0	0	0
IKH3C	1520	1.7	0	0	0	0	0	0	0	IKH3P	1520	69.1	0	0	0	0	0	0
IKH3C	1530	1.1	0	0	0	0	0	0	0	IKH3P	1530	78.4	0	0	0	0	0	0
IKH3C	1540	0.7	0	0	0	0	0	0	0	IKH3P	1540	87.9	0	0	0	0	0	0
IKH3C	1550	0.4	0	0	0	0	0	0	0	IKH3P	1550	97.6	0	0	0	0	0	0
IKH3C	1560	0.2	0	0	0	0	0	0	0	IKH3P	1560	107.4	0	0	0	0	0	0
Jun-23 (127d 6/30/23); CSize 50; IKM3 1453.00																		
IKM3C	1340	112.6	0	0	0	0	0	0	0	IKM3P	1340	3.7	0	0	0	0	0	0
IKM3C	1360	95.2	0	0	0	0	0	0	0	IKM3P	1360	6.1	0	0	0	0	0	0
IKM3C	1380	79	0	0	0	0	0	0	0	IKM3P	1380	9.7	0	0	0	0	0	0
IKM3C	1400	64.2	0	0	0	0	0	0	0	IKM3P	1400	14.7	0	0	0	0	0	0
IKM3C	1420	51	0	0	0	0	0	0	0	IKM3P	1420	21.3	0	0	0	0	0	0
IKM3C	1440	39.5	0	0	0	0	0	0	0	IKM3P	1440	29.6	0	0	0	0	0	0
IKM3C	1460	29.8	0	0	0	0	0	0	0	IKM3P	1460	39.7	0	0	0	0	0	0
IKM3C	1480	22	0	0	0	0	0	0	0	IKM3P	1480	51.6	0	0	0	0	0	0
IKM3C	1500	15.7	0	0	0	0	0	0	0	IKM3P	1500	65.2	0	0	0	0	0	0
IKM3C	1520	10.9	0	0	0	0	0	0	0	IKM3P	1520	80.2	0	0	0	0	0	0
IKM3C	1540	7.4	0	0	0	0	0	0	0	IKM3P	1540	96.5	0	0	0	0	0	0
IKM3C	1560	4.9	0	0	0	0	0	0	0	IKM3P	1560	113.7	0	0	0	0	0	0
Sep-23 (218d 9/29/23); CSize 50; IKU3 1444.00																		
IKU3C	1380	80.9	0	0	0	0	0	0	0	IKU3P	1380	19.5	0	0	0	0	0	0
IKU3C	1400	67.8	0	0	0	0	0	0	0	IKU3P	1400	26.1	0	0	0	0	0	0
IKU3C	1420	56	0	0	0	0	0	0	0	IKU3P	1420	33.9	0	0	0	0	0	0
IKU3C	1440	45.7	0	0	0	0	0	0	0	IKU3P	1440	43.2	0	0	0	0	0	0
IKU3C	1460	36.7	0	0	0	0	0	0	0	IKU3P	1460	53.8	0	0	0	0	0	0
IKU3C	1480	29	0	0	0	0	0	0	0	IKU3P	1480	65.8	0	0	0	0	0	0
IKU3C	1500	22.6	0	0	0	0	0	0	0	IKU3P	1500	79	0	0	0	0	0	0
IKU3C	1520	17.3	0	0	0	0	0	0	0	IKU3P	1520	93.4	0	0	0	0	0	0
IKU3C	1540	13.1	0	0	0	0	0	0	0	IKU3P	1540	108.8	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
FEBRUARY CALL	10.20	13.59	-24.94
FEBRUARY PUT	10.04	13.59	-26.12
MEAN	10.12	13.59	-25.53

Implied volatility for ATM		Previous day	1D%CHG
MARCH CALL	10.87	12.88	-15.61
MARCH PUT	10.43	10.94	-4.66
MEAN	10.65	11.91	-10.58

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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