

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JAN 23	1,481.0	2.00	1,482.0	1484.50	1476.50	5827	23,571
FEB 23	1,482.5	1.00	1,480.5	1485.00	1478.00	75	150
MAR 23	1,472.0	0.50	1,470.5	1474.50	1469.00	54	636
JUN 23	1,468.0	-0.50	1,466.0	1471.50	1466.00	19	442

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	Olnt	OICh	Ticker	Strike	Last	1D%	High	Low	Volm	Olnt	OICh
Jan-23 (22d 1/31/23); CSize 50; IKF3 1481.00																	
IKF3C	1400	80.9	0	0	0	0	0	0	IKF3P	1400	0.1	0	0	0	0	0	0
IKF3C	1410	71	0	0	0	0	0	0	IKF3P	1410	0.1	0	0	0	0	0	0
IKF3C	1420	61.2	0	0	0	0	0	0	IKF3P	1420	0.3	0	0	0	0	0	0
IKF3C	1430	51.6	0	0	0	0	0	0	IKF3P	1430	0.7	0	0	0	0	0	0
IKF3C	1440	42.4	0	0	0	0	0	0	IKF3P	1440	1.5	0	0	0	0	0	0
IKF3C	1450	33.7	0	0	0	0	0	0	IKF3P	1450	2.8	0	0	0	0	20	0
IKF3C	1460	25.8	0	0	0	0	20	0	IKF3P	1460	4.9	0	0	0	0	40	0
IKF3C	1470	19	0	0	0	0	4	0	IKF3P	1470	8	0	0	0	0	0	0
IKF3C	1480	13.3	0	0	0	0	0	0	IKF3P	1480	12.5	0	0	0	0	4	0
IKF3C	1490	8.8	0	0	0	0	40	0	IKF3P	1490	18	0	0	0	0	24	0
IKF3C	1500	5.5	0	0	0	0	0	0	IKF3P	1500	24.5	0	0	0	0	75	20
IKF3C	1510	3.3	0	0	0	0	0	0	IKF3P	1510	32.2	0	0	0	0	0	0
IKF3C	1520	1.8	0	0	0	0	0	0	IKF3P	1520	40.8	0	0	0	0	0	0
IKF3C	1530	1	0	0	0	0	20	0	IKF3P	1530	49.9	0	0	0	0	0	0
IKF3C	1540	0.5	0	0	0	0	0	0	IKF3P	1540	59.4	0	0	0	0	0	0
IKF3C	1550	0.2	0	0	0	0	0	0	IKF3P	1550	69.1	0	0	0	0	0	0
Feb-23 (50d 2/28/23); CSize 50; IKG3 1482.50																	
IKG3C	1410	73.3	0	0	0	0	0	0	IKG3P	1410	1.1	0	0	0	0	0	0
IKG3C	1420	64.1	0	0	0	0	0	0	IKG3P	1420	1.8	0	0	0	0	0	0
IKG3C	1430	55.2	0	0	0	0	0	0	IKG3P	1430	2.9	0	0	0	0	0	0
IKG3C	1440	46.8	0	0	0	0	0	0	IKG3P	1440	4.4	0	0	0	0	0	0
IKG3C	1450	38.9	0	0	0	0	0	0	IKG3P	1450	6.6	0	0	0	0	0	0
IKG3C	1460	31.8	0	0	0	0	0	0	IKG3P	1460	9.4	0	0	0	0	0	0
IKG3C	1470	25.4	0	0	0	0	0	0	IKG3P	1470	12.9	0	0	0	0	0	0
IKG3C	1480	19.8	0	0	0	0	0	0	IKG3P	1480	17.4	0	0	0	0	0	0
IKG3C	1490	15.1	0	0	0	0	0	0	IKG3P	1490	22.6	0	0	0	0	0	0
IKG3C	1500	11.3	0	0	0	0	0	0	IKG3P	1500	28.7	0	0	0	0	0	0
IKG3C	1510	8.2	0	0	0	0	0	0	IKG3P	1510	35.5	0	0	0	0	0	0
IKG3C	1520	5.8	0	0	0	0	0	0	IKG3P	1520	43.1	0	0	0	0	0	0
IKG3C	1530	4	0	0	0	0	0	0	IKG3P	1530	51.3	0	0	0	0	0	0
IKG3C	1540	2.6	0	0	0	0	0	0	IKG3P	1540	59.9	0	0	0	0	0	0
IKG3C	1550	1.7	0	0	0	0	0	0	IKG3P	1550	68.9	0	0	0	0	0	0
Mar-23 (81d 3/31/23); CSize 50; IKH3 1472.00																	
IKH3C	1300	170.9	0	0	0	0	0	0	IKH3P	1300	0.1	0	0	0	0	0	0
IKH3C	1320	151	0	0	0	0	0	0	IKH3P	1320	0.1	0	0	0	0	0	0
IKH3C	1340	131.3	0	0	0	0	0	0	IKH3P	1340	0.2	0	0	0	0	0	0
IKH3C	1360	111.7	0	0	0	0	0	0	IKH3P	1360	0.5	0	0	0	0	0	0
IKH3C	1380	92.6	0	0	0	0	0	0	IKH3P	1380	1.2	0	0	0	0	0	0
IKH3C	1400	74.3	0	0	0	0	0	0	IKH3P	1400	2.8	0	0	0	0	0	0
IKH3C	1420	57.3	0	0	0	0	0	0	IKH3P	1420	5.7	0	0	0	0	0	0
IKH3C	1440	42.2	0	0	0	0	0	0	IKH3P	1440	10.4	0	0	0	0	0	0
IKH3C	1460	29.5	0	0	0	0	0	0	IKH3P	1460	17.6	0	0	0	0	0	0
IKH3C	1480	19.5	0	0	0	0	0	0	IKH3P	1480	27.4	0	0	0	0	0	0
IKH3C	1500	12.1	0	0	0	0	0	0	IKH3P	1500	39.9	0	0	0	0	0	0
IKH3C	1520	7	0	0	0	0	0	0	IKH3P	1520	54.7	0	0	0	0	0	0
IKH3C	1540	3.8	0	0	0	0	0	0	IKH3P	1540	71.3	0	0	0	0	0	0
IKH3C	1560	1.9	0	0	0	0	0	0	IKH3P	1560	89.3	0	0	0	0	0	0
Jun-23 (172d 6/30/23); CSize 50; IKM3 1468.00																	
IKM3C	1340	128	0	0	0	0	0	0	IKM3P	1340	1.9	0	0	0	0	0	0
IKM3C	1360	109.8	0	0	0	0	0	0	IKM3P	1360	3.4	0	0	0	0	0	0
IKM3C	1380	92.4	0	0	0	0	0	0	IKM3P	1380	5.8	0	0	0	0	0	0
IKM3C	1400	76.3	0	0	0	0	0	0	IKM3P	1400	9.3	0	0	0	0	0	0
IKM3C	1420	61.5	0	0	0	0	0	0	IKM3P	1420	14.2	0	0	0	0	0	0
IKM3C	1440	48.4	0	0	0	0	0	0	IKM3P	1440	20.8	0	0	0	0	0	0
IKM3C	1460	37.1	0	0	0	0	0	0	IKM3P	1460	29.2	0	0	0	0	0	0
IKM3C	1480	27.6	0	0	0	0	0	0	IKM3P	1480	39.5	0	0	0	0	0	0
IKM3C	1500	20	0	0	0	0	0	0	IKM3P	1500	51.5	0	0	0	0	0	0
IKM3C	1520	14.1	0	0	0	0	0	0	IKM3P	1520	65.3	0	0	0	0	0	0
IKM3C	1540	9.6	0	0	0	0	0	0	IKM3P	1540	80.5	0	0	0	0	0	0
IKM3C	1560	6.3	0	0	0	0	0	0	IKM3P	1560	97	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JANUARY CALL	8.29	13.99	-40.74
JANUARY PUT	8.42	12.51	-32.69
MEAN	8.36	13.25	-36.94

Implied volatility for ATM		Previous day	1D%CHG
FEBRUARY CALL	8.27	14.00	-40.93
FEBRUARY PUT	8.30	14.00	-40.71
MEAN	8.29	14.00	-40.82

Source: Bloomberg

	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

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