

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JAN 23	1,487.5	2.50	1,485.5	1491.00	1484.50	4560	25,552
FEB 23	1,489.5	2.50	1,489.5	1491.50	1488.00	20	201
MAR 23	1,478.0	1.50	1,480.5	1482.00	1478.00	27	674
JUN 23	1,476.0	1.50	1,476.0	1476.00	1475.00	3	449

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC
Jan-23 (19d 1/31/23); CSize 50; IKF3 1490.00																	
IKF3C	1400	87.4	0	0	0	0	0	0	IKF3P	1400	0.1	0	0	0	0	0	0
IKF3C	1410	77.4	0	0	0	0	0	0	IKF3P	1410	0.1	0	0	0	0	0	0
IKF3C	1420	67.4	0	0	0	0	0	0	IKF3P	1420	0.1	0	0	0	0	0	0
IKF3C	1430	57.5	0	0	0	0	0	0	IKF3P	1430	0.1	0	0	0	0	0	0
IKF3C	1440	47.6	0	0	0	0	0	0	IKF3P	1440	0.2	0	0	0	0	0	0
IKF3C	1450	38	0	0	0	0	0	0	IKF3P	1450	0.5	0	0	0	0	20	0
IKF3C	1460	28.9	0	0	0	0	0	0	IKF3P	1460	1.4	0	0	0	0	40	0
IKF3C	1470	20.6	0	0	0	0	24	20	IKF3P	1470	3.1	0	0	0	0	0	0
IKF3C	1480	15	0	0	0	0	20	20	IKF3P	1480	6.2	0	0	0	0	4	0
IKF3C	1490	8.3	0	0	0	0	40	0	IKF3P	1490	10.8	0	0	0	0	24	0
IKF3C	1500	4.5	0	0	0	0	0	0	IKF3P	1500	17	0	0	0	0	95	20
IKF3C	1510	2.2	0	0	0	0	0	0	IKF3P	1510	24.7	0	0	0	0	20	0
IKF3C	1520	1	0	0	0	0	0	0	IKF3P	1520	33.4	0	0	0	0	0	0
IKF3C	1530	0.4	0	0	0	0	20	0	IKF3P	1530	42.8	0	0	0	0	0	0
IKF3C	1540	0.1	0	0	0	0	0	0	IKF3P	1540	52.6	0	0	0	0	0	0
IKF3C	1550	0.1	0	0	0	0	0	0	IKF3P	1550	62.4	0	0	0	0	0	0
Feb-23 (47d 2/28/23); CSize 50; IKG3 1492.00																	
IKG3C	1410	79.4	0	0	0	0	0	0	IKG3P	1410	0.2	0	0	0	0	0	0
IKG3C	1420	69.6	0	0	0	0	0	0	IKG3P	1420	0.4	0	0	0	0	0	0
IKG3C	1430	60	0	0	0	0	0	0	IKG3P	1430	0.7	0	0	0	0	0	0
IKG3C	1440	50.7	0	0	0	0	0	0	IKG3P	1440	1.4	0	0	0	0	0	0
IKG3C	1450	41.9	0	0	0	0	0	0	IKG3P	1450	2.5	0	0	0	0	0	0
IKG3C	1460	33.7	0	0	0	0	0	0	IKG3P	1460	4.3	0	0	0	0	0	0
IKG3C	1470	26.3	0	0	0	0	0	0	IKG3P	1470	6.8	0	0	0	0	0	0
IKG3C	1480	19.8	0	0	0	0	0	0	IKG3P	1480	10.3	0	0	0	0	0	0
IKG3C	1490	14.4	0	0	0	0	0	0	IKG3P	1490	14.9	0	0	0	0	0	0
IKG3C	1500	10	0	0	0	0	0	0	IKG3P	1500	20.5	0	0	0	0	0	0
IKG3C	1510	6.7	0	0	0	0	0	0	IKG3P	1510	27.1	0	0	0	0	0	0
IKG3C	1520	4.3	0	0	0	0	0	0	IKG3P	1520	34.7	0	0	0	0	0	0
IKG3C	1530	2.6	0	0	0	0	0	0	IKG3P	1530	43	0	0	0	0	0	0
IKG3C	1540	1.5	0	0	0	0	0	0	IKG3P	1540	51.8	0	0	0	0	0	0
IKG3C	1550	0.8	0	0	0	0	0	0	IKG3P	1550	61.1	0	0	0	0	0	0
IKG3C	1560	0.5	0	0	0	0	0	0	IKG3P	1560	70.7	0	0	0	0	0	0
Mar-23 (78d 3/31/23); CSize 50; IKH3 1481.50																	
IKH3C	1300	176.9	0	0	0	0	0	0	IKH3P	1300	0.1	0	0	0	0	0	0
IKH3C	1320	157	0	0	0	0	0	0	IKH3P	1320	0.1	0	0	0	0	0	0
IKH3C	1340	137.1	0	0	0	0	0	0	IKH3P	1340	0.1	0	0	0	0	0	0
IKH3C	1360	117.3	0	0	0	0	0	0	IKH3P	1360	0.1	0	0	0	0	0	0
IKH3C	1380	97.6	0	0	0	0	0	0	IKH3P	1380	0.2	0	0	0	0	0	0
IKH3C	1400	78.3	0	0	0	0	0	0	IKH3P	1400	0.8	0	0	0	0	0	0
IKH3C	1420	59.9	0	0	0	0	0	0	IKH3P	1420	2.2	0	0	0	0	0	0
IKH3C	1440	43.1	0	0	0	0	0	0	IKH3P	1440	5.3	0	0	0	0	0	0
IKH3C	1460	28.8	0	0	0	0	0	0	IKH3P	1460	10.9	0	0	0	0	0	0
IKH3C	1480	17.6	0	0	0	0	0	0	IKH3P	1480	19.6	0	0	0	0	0	0
IKH3C	1500	9.8	0	0	0	0	0	0	IKH3P	1500	31.6	0	0	0	0	0	0
IKH3C	1520	4.9	0	0	0	0	0	0	IKH3P	1520	46.6	0	0	0	0	0	0
IKH3C	1540	2.2	0	0	0	0	0	0	IKH3P	1540	63.8	0	0	0	0	0	0
IKH3C	1560	0.9	0	0	0	0	0	0	IKH3P	1560	82.4	0	0	0	0	0	0
Jun-23 (169d 6/30/23); CSize 50; IKM3 1476.00																	
IKM3C	1340	134.5	0	0	0	0	0	0	IKM3P	1340	0.4	0	0	0	0	0	0
IKM3C	1360	115.3	0	0	0	0	0	0	IKM3P	1360	1	0	0	0	0	0	0
IKM3C	1380	96.8	0	0	0	0	0	0	IKM3P	1380	2.2	0	0	0	0	0	0
IKM3C	1400	79.1	0	0	0	0	0	0	IKM3P	1400	4.2	0	0	0	0	0	0
IKM3C	1420	62.7	0	0	0	0	0	0	IKM3P	1420	7.5	0	0	0	0	0	0
IKM3C	1440	48.1	0	0	0	0	0	0	IKM3P	1440	12.6	0	0	0	0	0	0
IKM3C	1460	35.4	0	0	0	0	0	0	IKM3P	1460	19.7	0	0	0	0	0	0
IKM3C	1480	25.1	0	0	0	0	0	0	IKM3P	1480	29	0	0	0	0	0	0
IKM3C	1500	17	0	0	0	0	0	0	IKM3P	1500	40.6	0	0	0	0	0	0
IKM3C	1520	11	0	0	0	0	0	0	IKM3P	1520	54.3	0	0	0	0	0	0
IKM3C	1540	6.8	0	0	0	0	0	0	IKM3P	1540	69.8	0	0	0	0	0	0
IKM3C	1560	4	0	0	0	0	0	0	IKM3P	1560	86.8	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JANUARY CALL	7.09	9.45	-24.97
JANUARY PUT	6.85	9.41	-27.21
MEAN	6.97	9.43	-26.09

Implied volatility for ATM		Previous day	1D%CHG
FEBRUARY CALL	6.82	9.45	-27.83
FEBRUARY PUT	6.82	9.45	-27.83
MEAN	6.82	9.45	-27.83

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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