

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JAN 23	1,499.0	5.00	1,494.5	1500.50	1492.00	3060	25,344
FEB 23	1,500.5	5.50	1,497.0	1501.00	1493.00	100	332
MAR 23	1,490.5	5.50	1,486.0	1491.00	1486.00	7	685
JUN 23	1,488.0	6.50	1,482.5	1488.00	1480.00	16	449

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICn	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICn
Jan-23 (13d 1/31/23); CSize 50; IKF3 1500.50																	
IKF3C	1400	98.9	0	0	0	0	0	0	IKF3P	1400	0.1	0	0	0	0	0	0
IKF3C	1410	88.9	0	0	0	0	0	0	IKF3P	1410	0.1	0	0	0	0	0	0
IKF3C	1420	78.9	0	0	0	0	0	0	IKF3P	1420	0.1	0	0	0	0	0	0
IKF3C	1430	69	0	0	0	0	0	0	IKF3P	1430	0.1	0	0	0	0	0	0
IKF3C	1440	59.1	0	0	0	0	0	0	IKF3P	1440	0.2	0	0	0	0	0	0
IKF3C	1450	49.4	0	0	0	0	0	0	IKF3P	1450	0.5	0	0	0	0	20	0
IKF3C	1460	40	0	0	0	0	20	0	IKF3P	1460	1.1	0	0	0	0	40	0
IKF3C	1470	31.2	0	0	0	0	24	0	IKF3P	1470	2.3	0	0	0	0	0	0
IKF3C	1480	23.3	0	0	0	0	20	0	IKF3P	1480	4.3	0	0	0	0	4	0
IKF3C	1490	16.4	0	0	0	0	40	0	IKF3P	1490	7.5	0	0	0	0	24	0
IKF3C	1500	10.9	0	0	0	0	0	0	IKF3P	1500	11.9	0	0	0	0	110	0
IKF3C	1510	6.8	0	0	0	0	0	0	IKF3P	1510	17.8	0	0	0	0	29	0
IKF3C	1520	3.9	0	0	0	0	0	0	IKF3P	1520	24.9	0	0	0	0	0	0
IKF3C	1530	2.1	0	0	0	0	20	0	IKF3P	1530	33.1	0	0	0	0	0	0
IKF3C	1540	1	0	0	0	0	0	0	IKF3P	1540	42	0	0	0	0	0	0
IKF3C	1550	0.5	0	0	0	0	0	0	IKF3P	1550	51.4	0	0	0	0	0	0
IKF3C	1560	0.2	0	0	0	0	0	0	IKF3P	1560	61.1	0	0	0	0	0	0
Feb-23 (41d 2/28/23); CSize 50; IKG3 1501.00																	
IKG3C	1410	90.8	0	0	0	0	0	0	IKG3P	1410	0.6	0	0	0	0	0	0
IKG3C	1420	81.2	0	0	0	0	0	0	IKG3P	1420	1	0	0	0	0	0	0
IKG3C	1430	71.8	0	0	0	0	0	0	IKG3P	1430	1.6	0	0	0	0	0	0
IKG3C	1440	62.8	0	0	0	0	0	0	IKG3P	1440	2.5	0	0	0	0	0	0
IKG3C	1450	54.1	0	0	0	0	0	0	IKG3P	1450	3.8	0	0	0	0	0	0
IKG3C	1460	46	0	0	0	0	0	0	IKG3P	1460	5.6	0	0	0	0	0	0
IKG3C	1470	37.9	0	0	0	0	15	15	IKG3P	1470	8	0	0	0	0	0	0
IKG3C	1480	30.9	0	0	0	0	15	15	IKG3P	1480	11.1	0	0	0	0	0	0
IKG3C	1490	25.9	0	0	0	0	15	15	IKG3P	1490	14.9	0	0	0	0	0	0
IKG3C	1500	20	0	0	0	0	0	0	IKG3P	1500	19.5	0	0	0	0	20	20
IKG3C	1510	15.4	0	0	0	0	0	0	IKG3P	1510	24.9	0	0	0	0	0	0
IKG3C	1520	11.7	0	0	0	0	0	0	IKG3P	1520	31.1	0	0	0	0	0	0
IKG3C	1530	8.6	0	0	0	0	0	0	IKG3P	1530	38	0	0	0	0	0	0
IKG3C	1540	6.2	0	0	0	0	0	0	IKG3P	1540	45.6	0	0	0	0	0	0
IKG3C	1550	4.4	0	0	0	0	0	0	IKG3P	1550	53.7	0	0	0	0	0	0
IKG3C	1560	3	0	0	0	0	0	0	IKG3P	1560	62.3	0	0	0	0	0	0
Mar-23 (72d 3/31/23); CSize 50; IKH3 1493.00																	
IKH3C	1300	189.4	0	0	0	0	0	0	IKH3P	1300	0.1	0	0	0	0	0	0
IKH3C	1320	169.6	0	0	0	0	0	0	IKH3P	1320	0.1	0	0	0	0	0	0
IKH3C	1340	149.8	0	0	0	0	0	0	IKH3P	1340	0.2	0	0	0	0	0	0
IKH3C	1360	130.1	0	0	0	0	0	0	IKH3P	1360	0.4	0	0	0	0	0	0
IKH3C	1380	110.8	0	0	0	0	0	0	IKH3P	1380	1	0	0	0	0	0	0
IKH3C	1400	92.1	0	0	0	0	0	0	IKH3P	1400	2.1	0	0	0	0	0	0
IKH3C	1420	74.3	0	0	0	0	0	0	IKH3P	1420	4.3	0	0	0	0	0	0
IKH3C	1440	58	0	0	0	0	0	0	IKH3P	1440	7.8	0	0	0	0	0	0
IKH3C	1460	43.5	0	0	0	0	0	0	IKH3P	1460	13.2	0	0	0	0	0	0
IKH3C	1480	31.3	0	0	0	0	0	0	IKH3P	1480	20.8	0	0	0	0	0	0
IKH3C	1500	21.4	0	0	0	0	0	0	IKH3P	1500	30.9	0	0	0	0	0	0
IKH3C	1520	14	0	0	0	0	0	0	IKH3P	1520	43.3	0	0	0	0	0	0
IKH3C	1540	8.6	0	0	0	0	0	0	IKH3P	1540	57.9	0	0	0	0	0	0
IKH3C	1560	5.1	0	0	0	0	0	0	IKH3P	1560	74.2	0	0	0	0	0	0
Jun-23 (163d 6/30/23); CSize 50; IKM3 1489.00																	
IKM3C	1340	148	0	0	0	0	0	0	IKM3P	1340	2.1	0	0	0	0	0	0
IKM3C	1360	129.8	0	0	0	0	0	0	IKM3P	1360	3.6	0	0	0	0	0	0
IKM3C	1380	112.2	0	0	0	0	0	0	IKM3P	1380	5.7	0	0	0	0	0	0
IKM3C	1400	95.6	0	0	0	0	0	0	IKM3P	1400	8.8	0	0	0	0	0	0
IKM3C	1420	80.1	0	0	0	0	0	0	IKM3P	1420	13.1	0	0	0	0	0	0
IKM3C	1440	66	0	0	0	0	0	0	IKM3P	1440	18.6	0	0	0	0	0	0
IKM3C	1460	53.3	0	0	0	0	0	0	IKM3P	1460	25.7	0	0	0	0	0	0
IKM3C	1480	42.3	0	0	0	0	0	0	IKM3P	1480	34.4	0	0	0	0	0	0
IKM3C	1500	32.8	0	0	0	0	0	0	IKM3P	1500	44.7	0	0	0	0	0	0
IKM3C	1520	25	0	0	0	0	0	0	IKM3P	1520	56.5	0	0	0	0	0	0
IKM3C	1540	18.6	0	0	0	0	0	0	IKM3P	1540	69.8	0	0	0	0	0	0
IKM3C	1560	13.5	0	0	0	0	0	0	IKM3P	1560	84.5	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JANUARY CALL	9.73	11.14	-12.66
JANUARY PUT	9.74	11.19	-12.96
MEAN	9.74	11.17	-12.81

Implied volatility for ATM		Previous day	1D%CHG
FEBRUARY CALL	9.76	11.16	-12.54
FEBRUARY PUT	9.76	11.16	-12.54
MEAN	9.76	11.16	-12.54

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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