

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
FEB 23	1,493.5	-7.50	1,500.0	1501.00	1488.00	6307	27,466
MAR 23	1,484.0	-7.00	1,490.0	1490.00	1479.00	191	1,081
JUN 23	1,481.0	-6.50	1,482.0	1482.00	1476.50	17	444
SEP 23	1,473.5	-7.50	1,480.0	1480.00	1470.50	12	11

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICn	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICn
Feb-23 (22d 2/28/23); CSize 50; IKG3 1493.50																	
IKG3C	1410	83.3	0	0	0	0	0	0	IKG3P	1410	0.1	0	0	0	0	0	0
IKG3C	1420	73.4	0	0	0	0	0	0	IKG3P	1420	0.1	0	0	0	0	0	0
IKG3C	1430	63.4	0	0	0	0	0	0	IKG3P	1430	0.1	0	0	0	0	0	0
IKG3C	1440	53.4	0	0	0	0	0	0	IKG3P	1440	0.1	0	0	0	0	0	0
IKG3C	1450	43.5	0	0	0	0	0	0	IKG3P	1450	0.1	0	0	0	0	0	0
IKG3C	1460	33.7	0	0	0	0	0	0	IKG3P	1460	0.3	0	0	0	0	0	0
IKG3C	1470	24.4	0	0	0	0	15	0	IKG3P	1470	0.9	0	0	0	0	0	0
IKG3C	1480	16	0	0	0	0	35	20	IKG3P	1480	2.5	0	0	0	0	0	0
IKG3C	1490	9.3	0	0	0	0	19	0	IKG3P	1490	5.8	0	0	0	0	0	0
IKG3C	1500	4.6	0	0	0	0	0	0	IKG3P	1500	11.1	0	0	0	0	48	0
IKG3C	1510	2	0	0	0	0	0	0	IKG3P	1510	18.4	0	0	0	0	50	0
IKG3C	1520	0.7	0	0	0	0	0	0	IKG3P	1520	27.1	0	0	0	0	39	0
IKG3C	1530	0.2	0	0	0	0	0	0	IKG3P	1530	36.6	0	0	0	0	0	0
IKG3C	1540	0.1	0	0	0	0	0	0	IKG3P	1540	46.5	0	0	0	0	0	0
IKG3C	1550	0.1	0	0	0	0	0	0	IKG3P	1550	56.4	0	0	0	0	0	0
IKG3C	1560	0.1	0	0	0	0	0	0	IKG3P	1560	66.4	0	0	0	0	0	0
Mar-23 (53d 3/31/23); CSize 50; IKH3 1484.00																	
IKH3C	1300	183.2	0	0	0	0	0	0	IKH3P	1300	0.1	0	0	0	0	0	0
IKH3C	1310	173.2	0	0	0	0	0	0	IKH3P	1310	0.1	0	0	0	0	0	0
IKH3C	1320	163.3	0	0	0	0	0	0	IKH3P	1320	0.1	0	0	0	0	0	0
IKH3C	1330	153.3	0	0	0	0	0	0	IKH3P	1330	0.1	0	0	0	0	0	0
IKH3C	1340	143.4	0	0	0	0	0	0	IKH3P	1340	0.1	0	0	0	0	0	0
IKH3C	1350	133.4	0	0	0	0	0	0	IKH3P	1350	0.1	0	0	0	0	0	0
IKH3C	1360	123.5	0	0	0	0	0	0	IKH3P	1360	0.1	0	0	0	0	0	0
IKH3C	1370	113.5	0	0	0	0	0	0	IKH3P	1370	0.1	0	0	0	0	0	0
IKH3C	1380	103.6	0	0	0	0	0	0	IKH3P	1380	0.1	0	0	0	0	0	0
IKH3C	1390	93.6	0	0	0	0	0	0	IKH3P	1390	0.1	0	0	0	0	0	0
IKH3C	1400	83.6	0	0	0	0	0	0	IKH3P	1400	0.1	0	0	0	0	0	0
IKH3C	1410	73.7	0	0	0	0	0	0	IKH3P	1410	0.1	0	0	0	0	0	0
IKH3C	1420	63.8	0	0	0	0	0	0	IKH3P	1420	0.1	0	0	0	0	0	0
IKH3C	1430	54	0	0	0	0	0	0	IKH3P	1430	0.2	0	0	0	0	0	0
IKH3C	1440	44.4	0	0	0	0	0	0	IKH3P	1440	0.6	0	0	0	0	0	0
IKH3C	1450	35.3	0	0	0	0	0	0	IKH3P	1450	1.4	0	0	0	0	0	0
IKH3C	1460	26.8	0	0	0	0	0	0	IKH3P	1460	2.9	0	0	0	0	0	0
IKH3C	1470	19.3	0	0	0	0	0	0	IKH3P	1470	5.4	0	0	0	0	0	0
IKH3C	1480	13.1	0	0	0	0	0	0	IKH3P	1480	9.1	0	0	0	0	0	0
IKH3C	1490	8.3	0	0	0	0	0	0	IKH3P	1490	14.3	0	0	0	0	0	0
IKH3C	1500	4.9	0	0	0	0	0	0	IKH3P	1500	20.8	0	0	0	0	0	0
IKH3C	1510	2.7	0	0	0	0	0	0	IKH3P	1510	28.5	0	0	0	0	0	0
IKH3C	1520	1.3	0	0	0	0	0	0	IKH3P	1520	37.2	0	0	0	0	0	0
IKH3C	1530	0.6	0	0	0	0	0	0	IKH3P	1530	46.4	0	0	0	0	0	0
IKH3C	1540	0.3	0	0	0	0	0	0	IKH3P	1540	56	0	0	0	0	0	0
IKH3C	1550	0.1	0	0	0	0	0	0	IKH3P	1550	65.8	0	0	0	0	0	0
IKH3C	1560	0.1	0	0	0	0	0	0	IKH3P	1560	75.7	0	0	0	0	0	0
Jun-23 (144d 6/30/23); CSize 50; IKM3 1481.00																	
IKM3C	1340	139.3	0	0	0	0	0	0	IKM3P	1340	0.1	0	0	0	0	0	0
IKM3C	1360	119.6	0	0	0	0	0	0	IKM3P	1360	0.1	0	0	0	0	0	0
IKM3C	1380	99.9	0	0	0	0	0	0	IKM3P	1380	0.1	0	0	0	0	0	0
IKM3C	1400	80.6	0	0	0	0	0	0	IKM3P	1400	0.5	0	0	0	0	0	0
IKM3C	1420	61.9	0	0	0	0	0	0	IKM3P	1420	1.6	0	0	0	0	0	0
IKM3C	1440	44.7	0	0	0	0	0	0	IKM3P	1440	4.2	0	0	0	0	0	0
IKM3C	1460	29.8	0	0	0	0	0	0	IKM3P	1460	9.1	0	0	0	0	0	0
IKM3C	1480	18.2	0	0	0	0	0	0	IKM3P	1480	17.2	0	0	0	0	0	0
IKM3C	1500	10	0	0	0	0	0	0	IKM3P	1500	28.7	0	0	0	0	0	0
IKM3C	1520	4.9	0	0	0	0	0	0	IKM3P	1520	43.4	0	0	0	0	0	0
IKM3C	1540	2.1	0	0	0	0	0	0	IKM3P	1540	60.4	0	0	0	0	0	0
IKM3C	1560	0.8	0	0	0	0	0	0	IKM3P	1560	78.9	0	0	0	0	0	0
Sep-23 (235d 9/29/23); CSize 50; IKU3 1473.50																	
IKU3C	1420	57.3	0	0	0	0	0	0	IKU3P	1420	4.9	0	0	0	0	0	0
IKU3C	1440	42.2	0	0	0	0	0	0	IKU3P	1440	9.3	0	0	0	0	0	0
IKU3C	1460	29.3	0	0	0	0	0	0	IKU3P	1460	16.1	0	0	0	0	0	0
IKU3C	1480	19.2	0	0	0	0	0	0	IKU3P	1480	25.6	0	0	0	0	0	0
IKU3C	1500	11.8	0	0	0	0	0	0	IKU3P	1500	37.7	0	0	0	0	0	0
IKU3C	1520	6.7	0	0	0	0	0	0	IKU3P	1520	52.3	0	0	0	0	0	0
IKU3C	1540	3.6	0	0	0	0	0	0	IKU3P	1540	68.7	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JANUARY CALL	4.76	9.41	-49.42
JANUARY PUT	4.76	9.41	-49.42
MEAN	4.76	9.41	-49.42

Implied volatility for ATM		Previous day	1D%CHG
FEBRUARY CALL	4.77	9.41	-49.31
FEBRUARY PUT	4.77	9.41	-49.31
MEAN	4.77	9.41	-49.31

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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