

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JAN 23	1,494.0	-4.00	1,496.0	1501.00	1492.50	4016	25,532
FEB 23	1,495.0	-3.50	1,497.0	1502.00	1494.00	69	264
MAR 23	1,485.0	-3.50	1,491.0	1491.00	1483.00	20	684
JUN 23	1,481.5	-3.50	1,486.5	1488.00	1480.00	16	448

Calls										Puts							
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICn	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICn
Jan-23 (14d 1/31/23); CSize 50; IKF3 1495.50																	
IKF3C	1400	93.9	0	0	0	0	0	0	IKF3P	1400	0.1	0	0	0	0	0	0
IKF3C	1410	84	0	0	0	0	0	0	IKF3P	1410	0.1	0	0	0	0	0	0
IKF3C	1420	74.1	0	0	0	0	0	0	IKF3P	1420	0.1	0	0	0	0	0	0
IKF3C	1430	64.3	0	0	0	0	0	0	IKF3P	1430	0.3	0	0	0	0	0	0
IKF3C	1440	54.7	0	0	0	0	0	0	IKF3P	1440	0.7	0	0	0	0	0	0
IKF3C	1450	45.4	0	0	0	0	0	0	IKF3P	1450	1.5	0	0	0	0	20	0
IKF3C	1460	36.7	0	0	0	0	20	0	IKF3P	1460	2.7	0	0	0	0	40	0
IKF3C	1470	28.6	0	0	0	0	24	0	IKF3P	1470	4.7	0	0	0	0	0	0
IKF3C	1480	21.5	0	0	0	0	20	0	IKF3P	1480	7.6	0	0	0	0	4	0
IKF3C	1490	15.5	0	0	0	0	40	0	IKF3P	1490	11.6	0	0	0	0	0	24
IKF3C	1500	10.7	0	0	0	0	0	0	IKF3P	1500	16.7	0	0	0	0	110	0
IKF3C	1510	7	0	0	0	0	0	0	IKF3P	1510	23	0	0	0	0	29	0
IKF3C	1520	4.4	0	0	0	0	0	0	IKF3P	1520	30.3	0	0	0	0	0	0
IKF3C	1530	2.6	0	0	0	0	20	0	IKF3P	1530	38.5	0	0	0	0	0	0
IKF3C	1540	1.4	0	0	0	0	0	0	IKF3P	1540	47.4	0	0	0	0	0	0
IKF3C	1550	0.8	0	0	0	0	0	0	IKF3P	1550	56.7	0	0	0	0	0	0
IKF3C	1560	0.4	0	0	0	0	0	0	IKF3P	1560	66.3	0	0	0	0	0	0
Feb-23 (42d 2/28/23); CSize 50; IKG3 1497.00																	
IKG3C	1410	86.2	0	0	0	0	0	0	IKG3P	1410	1.5	0	0	0	0	0	0
IKG3C	1420	77.1	0	0	0	0	0	0	IKG3P	1420	2.3	0	0	0	0	0	0
IKG3C	1430	68.2	0	0	0	0	0	0	IKG3P	1430	3.4	0	0	0	0	0	0
IKG3C	1440	59.7	0	0	0	0	0	0	IKG3P	1440	4.9	0	0	0	0	0	0
IKG3C	1450	51.6	0	0	0	0	0	0	IKG3P	1450	6.8	0	0	0	0	0	0
IKG3C	1460	44.1	0	0	0	0	0	0	IKG3P	1460	9.2	0	0	0	0	0	0
IKG3C	1470	37.2	0	0	0	0	0	0	IKG3P	1470	12.3	0	0	0	0	0	0
IKG3C	1480	30.9	0	0	0	0	0	0	IKG3P	1480	16	0	0	0	0	0	0
IKG3C	1490	25.3	0	0	0	0	0	0	IKG3P	1490	20.3	0	0	0	0	0	0
IKG3C	1500	20.4	0	0	0	0	0	0	IKG3P	1500	25.4	0	0	0	0	0	0
IKG3C	1510	16.2	0	0	0	0	0	0	IKG3P	1510	31.1	0	0	0	0	0	0
IKG3C	1520	12.6	0	0	0	0	0	0	IKG3P	1520	37.5	0	0	0	0	0	0
IKG3C	1530	9.7	0	0	0	0	0	0	IKG3P	1530	44.6	0	0	0	0	0	0
IKG3C	1540	7.3	0	0	0	0	0	0	IKG3P	1540	52.1	0	0	0	0	0	0
IKG3C	1550	5.4	0	0	0	0	0	0	IKG3P	1550	60.2	0	0	0	0	0	0
IKG3C	1560	3.9	0	0	0	0	0	0	IKG3P	1560	68.7	0	0	0	0	0	0
Mar-23 (73d 3/31/23); CSize 50; IKH3 1485.00																	
IKH3C	1300	184	0	0	0	0	0	0	IKH3P	1300	0.1	0	0	0	0	0	0
IKH3C	1320	164.3	0	0	0	0	0	0	IKH3P	1320	0.2	0	0	0	0	0	0
IKH3C	1340	144.7	0	0	0	0	0	0	IKH3P	1340	0.5	0	0	0	0	0	0
IKH3C	1360	125.4	0	0	0	0	0	0	IKH3P	1360	1.2	0	0	0	0	0	0
IKH3C	1380	106.7	0	0	0	0	0	0	IKH3P	1380	2.3	0	0	0	0	0	0
IKH3C	1400	88.8	0	0	0	0	0	0	IKH3P	1400	4.3	0	0	0	0	0	0
IKH3C	1420	72	0	0	0	0	0	0	IKH3P	1420	7.4	0	0	0	0	0	0
IKH3C	1440	56.8	0	0	0	0	0	0	IKH3P	1440	12.1	0	0	0	0	0	0
IKH3C	1460	43.4	0	0	0	0	0	0	IKH3P	1460	18.6	0	0	0	0	0	0
IKH3C	1480	32.1	0	0	0	0	0	0	IKH3P	1480	27.1	0	0	0	0	0	0
IKH3C	1500	22.9	0	0	0	0	0	0	IKH3P	1500	37.8	0	0	0	0	0	0
IKH3C	1520	15.7	0	0	0	0	0	0	IKH3P	1520	50.5	0	0	0	0	0	0
IKH3C	1540	10.4	0	0	0	0	0	0	IKH3P	1540	65	0	0	0	0	0	0
IKH3C	1560	6.6	0	0	0	0	0	0	IKH3P	1560	81.1	0	0	0	0	0	0
Jun-23 (164d 6/30/23); CSize 50; IKM3 1481.50																	
IKM3C	1340	143.9	0	0	0	0	0	0	IKM3P	1340	4.4	0	0	0	0	0	0
IKM3C	1360	126.4	0	0	0	0	0	0	IKM3P	1360	6.6	0	0	0	0	0	0
IKM3C	1380	109.8	0	0	0	0	0	0	IKM3P	1380	9.8	0	0	0	0	0	0
IKM3C	1400	94.2	0	0	0	0	0	0	IKM3P	1400	13.9	0	0	0	0	0	0
IKM3C	1420	79.8	0	0	0	0	0	0	IKM3P	1420	19.1	0	0	0	0	0	0
IKM3C	1440	66.6	0	0	0	0	0	0	IKM3P	1440	25.7	0	0	0	0	0	0
IKM3C	1460	54.8	0	0	0	0	0	0	IKM3P	1460	33.6	0	0	0	0	0	0
IKM3C	1480	44.4	0	0	0	0	0	0	IKM3P	1480	43	0	0	0	0	0	0
IKM3C	1500	35.5	0	0	0	0	0	0	IKM3P	1500	53.7	0	0	0	0	0	0
IKM3C	1520	27.9	0	0	0	0	0	0	IKM3P	1520	65.8	0	0	0	0	0	0
IKM3C	1540	21.5	0	0	0	0	0	0	IKM3P	1540	79.2	0	0	0	0	0	0
IKM3C	1560	16.4	0	0	0	0	0	0	IKM3P	1560	93.8	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
JANUARY CALL	11.82	9.15
JANUARY PUT	11.83	29.29
MEAN	11.83	29.23

	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

Implied volatility for ATM	Previous day	1D%CHG
FEBRUARY CALL	11.84	9.12
FEBRUARY PUT	11.84	29.82
MEAN	11.84	29.82

Source: Bloomberg

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