

Underlying Instrument - FKL

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JAN 23	1,498.0	0.00	1,500.5	1505.00	1494.00	7144	25,135
FEB 23	1,499.0	0.00	1,501.5	1505.50	1495.00	492	747
MAR 23	1,489.0	-1.50	1,491.5	1496.00	1489.00	84	735
JUN 23	1,487.0	1.00	1,488.5	1491.50	1483.00	31	451

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC
Jan-23 (11d 1/31/23); CSize 50; IKF3 1497.00																	
IKF3C	1400	97.9	0	0	0	0	0	0	IKF3P	1400	0.1	0	0	0	0	0	0
IKF3C	1410	87.9	0	0	0	0	0	0	IKF3P	1410	0.1	0	0	0	0	0	0
IKF3C	1420	77.9	0	0	0	0	0	0	IKF3P	1420	0.1	0	0	0	0	0	0
IKF3C	1430	68	0	0	0	0	0	0	IKF3P	1430	0.1	0	0	0	0	0	0
IKF3C	1440	58.1	0	0	0	0	0	0	IKF3P	1440	0.1	0	0	0	0	0	0
IKF3C	1450	48.4	0	0	0	0	0	0	IKF3P	1450	0.4	0	0	0	0	20	0
IKF3C	1460	38.9	0	0	0	0	20	0	IKF3P	1460	1	0	0	0	0	40	0
IKF3C	1470	30.1	0	0	0	0	24	0	IKF3P	1470	2.1	0	0	0	0	0	0
IKF3C	1480	22.1	0	0	0	0	20	0	IKF3P	1480	4.1	0	0	0	0	4	0
IKF3C	1490	15.3	0	0	0	0	40	0	IKF3P	1490	7.3	0	0	0	0	24	0
IKF3C	1500	9.9	0	0	0	0	0	0	IKF3P	1500	11.9	0	0	0	0	110	0
IKF3C	1510	6	0	0	0	0	0	0	IKF3P	1510	17.9	0	0	0	0	29	0
IKF3C	1520	3.3	0	0	0	0	0	0	IKF3P	1520	25.3	0	0	0	0	0	0
IKF3C	1530	1.7	0	0	0	0	20	0	IKF3P	1530	33.6	0	0	0	0	0	0
IKF3C	1540	0.8	0	0	0	0	0	0	IKF3P	1540	42.7	0	0	0	0	0	0
IKF3C	1550	0.3	0	0	0	0	0	0	IKF3P	1550	52.3	0	0	0	0	0	0
IKF3C	1560	0.1	0	0	0	0	0	0	IKF3P	1560	62.1	0	0	0	0	0	0
Feb-23 (39d 2/28/23); CSize 50; IKG3 1497.00																	
IKG3C	1410	89.3	0	0	0	0	0	0	IKG3P	1410	0.6	0	0	0	0	0	0
IKG3C	1420	79.8	0	0	0	0	0	0	IKG3P	1420	1.1	0	0	0	0	0	0
IKG3C	1430	70.5	0	0	0	0	0	0	IKG3P	1430	1.7	0	0	0	0	0	0
IKG3C	1440	61.5	0	0	0	0	0	0	IKG3P	1440	2.7	0	0	0	0	0	0
IKG3C	1450	52.9	0	0	0	0	0	0	IKG3P	1450	4.1	0	0	0	0	0	0
IKG3C	1460	44.8	0	0	0	0	0	0	IKG3P	1460	6	0	0	0	0	0	0
IKG3C	1470	37.4	0	0	0	0	15	0	IKG3P	1470	8.5	0	0	0	0	0	0
IKG3C	1480	30	0	0	0	0	15	0	IKG3P	1480	11.7	0	0	0	0	0	0
IKG3C	1490	24.6	0	0	0	0	15	0	IKG3P	1490	15.6	0	0	0	0	0	0
IKG3C	1500	19.3	0	0	0	0	0	0	IKG3P	1500	20.3	0	0	0	0	20	0
IKG3C	1510	14.9	0	0	0	0	0	0	IKG3P	1510	25.9	0	0	0	0	0	0
IKG3C	1520	11.2	0	0	0	0	0	0	IKG3P	1520	32.1	0	0	0	0	0	0
IKG3C	1530	8.3	0	0	0	0	0	0	IKG3P	1530	39.2	0	0	0	0	0	0
IKG3C	1540	5.9	0	0	0	0	0	0	IKG3P	1540	46.8	0	0	0	0	0	0
IKG3C	1550	4.2	0	0	0	0	0	0	IKG3P	1550	55	0	0	0	0	0	0
IKG3C	1560	2.8	0	0	0	0	0	0	IKG3P	1560	63.7	0	0	0	0	0	0
Mar-23 (70d 3/31/23); CSize 50; IKH3 1489.00																	
IKH3C	1300	188	0	0	0	0	0	0	IKH3P	1300	0.1	0	0	0	0	0	0
IKH3C	1320	168.1	0	0	0	0	0	0	IKH3P	1320	0.1	0	0	0	0	0	0
IKH3C	1340	148.3	0	0	0	0	0	0	IKH3P	1340	0.2	0	0	0	0	0	0
IKH3C	1360	128.7	0	0	0	0	0	0	IKH3P	1360	0.5	0	0	0	0	0	0
IKH3C	1380	109.5	0	0	0	0	0	0	IKH3P	1380	1.1	0	0	0	0	0	0
IKH3C	1400	90.9	0	0	0	0	0	0	IKH3P	1400	2.4	0	0	0	0	0	0
IKH3C	1420	73.3	0	0	0	0	0	0	IKH3P	1420	4.7	0	0	0	0	0	0
IKH3C	1440	57.1	0	0	0	0	0	0	IKH3P	1440	8.4	0	0	0	0	0	0
IKH3C	1460	42.8	0	0	0	0	0	0	IKH3P	1460	14	0	0	0	0	0	0
IKH3C	1480	30.8	0	0	0	0	0	0	IKH3P	1480	21.8	0	0	0	0	0	0
IKH3C	1500	21.1	0	0	0	0	0	0	IKH3P	1500	32.1	0	0	0	0	0	0
IKH3C	1520	13.8	0	0	0	0	0	0	IKH3P	1520	44.7	0	0	0	0	0	0
IKH3C	1540	8.6	0	0	0	0	0	0	IKH3P	1540	59.3	0	0	0	0	0	0
IKH3C	1560	5.1	0	0	0	0	0	0	IKH3P	1560	75.7	0	0	0	0	0	0
Jun-23 (161d 6/30/23); CSize 50; IKM3 1487.00																	
IKM3C	1340	147.4	0	0	0	0	0	0	IKM3P	1340	2.4	0	0	0	0	0	0
IKM3C	1360	129.2	0	0	0	0	0	0	IKM3P	1360	4	0	0	0	0	0	0
IKM3C	1380	111.8	0	0	0	0	0	0	IKM3P	1380	6.3	0	0	0	0	0	0
IKM3C	1400	95.3	0	0	0	0	0	0	IKM3P	1400	9.5	0	0	0	0	0	0
IKM3C	1420	80	0	0	0	0	0	0	IKM3P	1420	13.9	0	0	0	0	0	0
IKM3C	1440	66	0	0	0	0	0	0	IKM3P	1440	19.7	0	0	0	0	0	0
IKM3C	1460	53.5	0	0	0	0	0	0	IKM3P	1460	26.9	0	0	0	0	0	0
IKM3C	1480	42.6	0	0	0	0	0	0	IKM3P	1480	35.7	0	0	0	0	0	0
IKM3C	1500	33.2	0	0	0	0	0	0	IKM3P	1500	46	0	0	0	0	0	0
IKM3C	1520	25.4	0	0	0	0	0	0	IKM3P	1520	57.9	0	0	0	0	0	0
IKM3C	1540	19	0	0	0	0	0	0	IKM3P	1540	71.3	0	0	0	0	0	0
IKM3C	1560	14	0	0	0	0	0	0	IKM3P	1560	85.9	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JANUARY CALL	10.04	9.64	4.15
JANUARY PUT	10.04	9.64	4.15
MEAN	10.04	9.64	4.15

Implied volatility for ATM		Previous day	1D%CHG
FEBRUARY CALL	10.03	9.65	3.94
FEBRUARY PUT	10.03	9.66	3.83
MEAN	10.03	9.66	3.88

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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