

Underlying Instrument - FKL

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JAN 23	1,474.5	-17.50	1,487.5	1489.00	1473.00	7392	23,719
FEB 23	1,476.5	-15.50	1,486.5	1486.50	1474.50	161	60
MAR 23	1,467.0	-17.50	1,480.5	1480.50	1465.50	135	616
JUN 23	1,464.0	-16.50	1,478.5	1478.50	1463.00	102	418

Calls										Puts							
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Jan-23 (28d 1/31/23); CSize 50; IKF3 1474.00																	
IKF3C	1400	74.5	0	0	0	0	0	0	IKF3P	1400	0.2	0	0	0	0	0	0
IKF3C	1410	64.7	0	0	0	0	0	0	IKF3P	1410	0.4	0	0	0	0	0	0
IKF3C	1420	55.1	0	0	0	0	0	0	IKF3P	1420	0.8	0	0	0	0	0	0
IKF3C	1430	45.9	0	0	0	0	0	0	IKF3P	1430	1.5	0	0	0	0	0	0
IKF3C	1440	37.2	0	0	0	0	0	0	IKF3P	1440	2.7	0	0	0	0	0	0
IKF3C	1450	29.1	0	0	0	0	0	0	IKF3P	1450	4.7	0	0	0	0	20	0
IKF3C	1460	26	0	0	0	0	20	20	IKF3P	1460	7.6	0	0	0	0	40	0
IKF3C	1470	16	0	0	0	0	4	4	IKF3P	1470	11.5	0	0	0	0	0	0
IKF3C	1480	11.1	0	0	0	0	0	0	IKF3P	1480	16.6	0	0	0	0	4	0
IKF3C	1490	7.4	0	0	0	0	20	20	IKF3P	1490	22.8	0	0	0	0	4	0
IKF3C	1500	4.6	0	0	0	0	0	0	IKF3P	1500	30.1	0	0	0	0	35	15
IKF3C	1510	2.8	0	0	0	0	0	0	IKF3P	1510	38.2	0	0	0	0	0	0
IKF3C	1520	1.6	0	0	0	0	0	0	IKF3P	1520	47	0	0	0	0	0	0
IKF3C	1530	0.8	0	0	0	0	20	20	IKF3P	1530	56.2	0	0	0	0	0	0
IKF3C	1540	0.4	0	0	0	0	0	0	IKF3P	1540	65.8	0	0	0	0	0	0
IKF3C	1550	0.2	0	0	0	0	0	0	IKF3P	1550	75.5	0	0	0	0	0	0
Feb-23 (56d 2/28/23); CSize 50; IKG3 1475.00																	
IKG3C	1430	50.5	0	0	0	0	0	0	IKG3P	1430	4.2	0	0	0	0	0	0
IKG3C	1440	42.5	0	0	0	0	0	0	IKG3P	1440	6.2	0	0	0	0	0	0
IKG3C	1450	35.1	0	0	0	0	0	0	IKG3P	1450	8.8	0	0	0	0	0	0
IKG3C	1460	28.5	0	0	0	0	0	0	IKG3P	1460	12.1	0	0	0	0	0	0
IKG3C	1470	22.7	0	0	0	0	0	0	IKG3P	1470	16.2	0	0	0	0	0	0
IKG3C	1480	17.6	0	0	0	0	0	0	IKG3P	1480	21.1	0	0	0	0	0	0
IKG3C	1490	13.4	0	0	0	0	0	0	IKG3P	1490	26.8	0	0	0	0	0	0
IKG3C	1500	10	0	0	0	0	0	0	IKG3P	1500	33.4	0	0	0	0	0	0
IKG3C	1510	7.2	0	0	0	0	0	0	IKG3P	1510	40.6	0	0	0	0	0	0
IKG3C	1520	5.1	0	0	0	0	0	0	IKG3P	1520	48.4	0	0	0	0	0	0
IKG3C	1530	3.5	0	0	0	0	0	0	IKG3P	1530	56.8	0	0	0	0	0	0
IKG3C	1540	2.4	0	0	0	0	0	0	IKG3P	1540	65.6	0	0	0	0	0	0
IKG3C	1550	1.5	0	0	0	0	0	0	IKG3P	1550	74.7	0	0	0	0	0	0
Mar-23 (87d 3/31/23); CSize 50; IKH3 1468.00																	
IKH3C	1300	165.9	0	0	0	0	0	0	IKH3P	1300	0.1	0	0	0	0	0	0
IKH3C	1320	146.1	0	0	0	0	0	0	IKH3P	1320	0.1	0	0	0	0	0	0
IKH3C	1340	126.4	0	0	0	0	0	0	IKH3P	1340	0.3	0	0	0	0	0	0
IKH3C	1360	107	0	0	0	0	0	0	IKH3P	1360	0.7	0	0	0	0	0	0
IKH3C	1380	88.1	0	0	0	0	0	0	IKH3P	1380	1.7	0	0	0	0	0	0
IKH3C	1400	70.2	0	0	0	0	0	0	IKH3P	1400	3.7	0	0	0	0	0	0
IKH3C	1420	53.8	0	0	0	0	0	0	IKH3P	1420	7.1	0	0	0	0	0	0
IKH3C	1440	39.4	0	0	0	0	0	0	IKH3P	1440	12.6	0	0	0	0	0	0
IKH3C	1460	27.4	0	0	0	0	0	0	IKH3P	1460	20.5	0	0	0	0	0	0
IKH3C	1480	18	0	0	0	0	0	0	IKH3P	1480	31	0	0	0	0	0	0
IKH3C	1500	11.2	0	0	0	0	0	0	IKH3P	1500	44	0	0	0	0	0	0
IKH3C	1520	6.5	0	0	0	0	0	0	IKH3P	1520	59.1	0	0	0	0	0	0
IKH3C	1540	3.6	0	0	0	0	0	0	IKH3P	1540	76	0	0	0	0	0	0
IKH3C	1560	1.8	0	0	0	0	0	0	IKH3P	1560	94.2	0	0	0	0	0	0
Jun-23 (178d 6/30/23); CSize 50; IKM3 1464.00																	
IKM3C	1340	124.4	0	0	0	0	0	0	IKM3P	1340	2.3	0	0	0	0	0	0
IKM3C	1360	106.5	0	0	0	0	0	0	IKM3P	1360	4.1	0	0	0	0	0	0
IKM3C	1380	89.5	0	0	0	0	0	0	IKM3P	1380	6.7	0	0	0	0	0	0
IKM3C	1400	73.6	0	0	0	0	0	0	IKM3P	1400	10.6	0	0	0	0	0	0
IKM3C	1420	59.3	0	0	0	0	0	0	IKM3P	1420	16	0	0	0	0	0	0
IKM3C	1440	46.6	0	0	0	0	0	0	IKM3P	1440	23	0	0	0	0	0	0
IKM3C	1460	35.7	0	0	0	0	0	0	IKM3P	1460	31.8	0	0	0	0	0	0
IKM3C	1480	26.6	0	0	0	0	0	0	IKM3P	1480	42.4	0	0	0	0	0	0
IKM3C	1500	19.3	0	0	0	0	0	0	IKM3P	1500	54.8	0	0	0	0	0	0
IKM3C	1520	13.6	0	0	0	0	0	0	IKM3P	1520	68.8	0	0	0	0	0	0
IKM3C	1540	9.3	0	0	0	0	0	0	IKM3P	1540	84.2	0	0	0	0	0	0
IKM3C	1560	6.2	0	0	0	0	0	0	IKM3P	1560	100.7	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
JANUARY CALL	8.40	12.52
JANUARY PUT	8.40	10.97
MEAN	8.40	11.75

	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	8.40	17.52
FEBRUARY PUT	8.40	16.76
MEAN	8.40	17.14

Source: Bloomberg

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