

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JAN 23	1,467.0	-7.50	1,474.0	1479.50	1465.50	7148	22,537
FEB 23	1,469.0	-7.50	1,474.5	1480.50	1468.00	134	65
MAR 23	1,459.0	-8.00	1,467.0	1469.00	1459.00	54	637
JUN 23	1,455.5	-8.50	1,461.0	1466.50	1455.50	62	440

Calls										Puts							
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Jan-23 (26d 1/31/23); CSize 50; IKF3 1478.00																	
IKF3C	1400	71	0	0	0	0	0	0	IKF3P	1400	4.1	0	0	0	0	0	0
IKF3C	1410	62.6	0	0	0	0	0	0	IKF3P	1410	5.7	0	0	0	0	0	0
IKF3C	1420	54.7	0	0	0	0	0	0	IKF3P	1420	7.8	0	0	0	0	0	0
IKF3C	1430	47.2	0	0	0	0	0	0	IKF3P	1430	10.3	0	0	0	0	0	0
IKF3C	1440	40.3	0	0	0	0	0	0	IKF3P	1440	13.4	0	0	0	0	0	0
IKF3C	1450	34	0	0	0	0	0	0	IKF3P	1450	17.1	0	0	0	0	20	0
IKF3C	1460	28.3	0	0	0	0	20	20	IKF3P	1460	15.5	0	0	0	0	40	0
IKF3C	1470	23.3	0	0	0	0	4	4	IKF3P	1470	19.5	0	0	0	0	0	0
IKF3C	1480	18.9	0	0	0	0	0	0	IKF3P	1480	23.8	0	0	0	0	4	0
IKF3C	1490	15.1	0	0	0	0	20	20	IKF3P	1490	28.8	0	0	0	0	4	0
IKF3C	1500	11.9	0	0	0	0	0	0	IKF3P	1500	36.9	0	0	0	0	35	0
IKF3C	1510	9.3	0	0	0	0	0	0	IKF3P	1510	52.2	0	0	0	0	0	0
IKF3C	1520	7.1	0	0	0	0	0	0	IKF3P	1520	60	0	0	0	0	0	0
IKF3C	1530	5.4	0	0	0	0	20	20	IKF3P	1530	68.2	0	0	0	0	0	0
IKF3C	1540	4	0	0	0	0	0	0	IKF3P	1540	76.8	0	0	0	0	0	0
IKF3C	1550	2.9	0	0	0	0	0	0	IKF3P	1550	85.7	0	0	0	0	0	0
Feb-23 (54d 2/28/23); CSize 50; IKG3 1479.00																	
IKG3C	1420	64.4	0	0	0	0	0	0	IKG3P	1420	15.6	0	0	0	0	0	0
IKG3C	1430	57.6	0	0	0	0	0	0	IKG3P	1430	18.8	0	0	0	0	0	0
IKG3C	1440	51.3	0	0	0	0	0	0	IKG3P	1440	22.4	0	0	0	0	0	0
IKG3C	1450	45.3	0	0	0	0	0	0	IKG3P	1450	26.4	0	0	0	0	0	0
IKG3C	1460	39.8	0	0	0	0	0	0	IKG3P	1460	30.9	0	0	0	0	0	0
IKG3C	1470	34.8	0	0	0	0	0	0	IKG3P	1470	35.8	0	0	0	0	0	0
IKG3C	1480	30.2	0	0	0	0	0	0	IKG3P	1480	41.2	0	0	0	0	0	0
IKG3C	1490	26.1	0	0	0	0	0	0	IKG3P	1490	47	0	0	0	0	0	0
IKG3C	1500	22.3	0	0	0	0	0	0	IKG3P	1500	53.2	0	0	0	0	0	0
IKG3C	1510	19	0	0	0	0	0	0	IKG3P	1510	59.8	0	0	0	0	0	0
IKG3C	1520	16.1	0	0	0	0	0	0	IKG3P	1520	66.9	0	0	0	0	0	0
IKG3C	1530	13.5	0	0	0	0	0	0	IKG3P	1530	74.2	0	0	0	0	0	0
IKG3C	1540	11.3	0	0	0	0	0	0	IKG3P	1540	82	0	0	0	0	0	0
IKG3C	1550	9.3	0	0	0	0	0	0	IKG3P	1550	90	0	0	0	0	0	0
Mar-23 (85d 3/31/23); CSize 50; IKH3 1469.00																	
IKH3C	1300	160.8	0	0	0	0	0	0	IKH3P	1300	2.9	0	0	0	0	0	0
IKH3C	1320	142.6	0	0	0	0	0	0	IKH3P	1320	4.5	0	0	0	0	0	0
IKH3C	1340	125	0	0	0	0	0	0	IKH3P	1340	6.9	0	0	0	0	0	0
IKH3C	1360	108.4	0	0	0	0	0	0	IKH3P	1360	10.1	0	0	0	0	0	0
IKH3C	1380	92.8	0	0	0	0	0	0	IKH3P	1380	14.3	0	0	0	0	0	0
IKH3C	1400	78.3	0	0	0	0	0	0	IKH3P	1400	19.8	0	0	0	0	0	0
IKH3C	1420	65.2	0	0	0	0	0	0	IKH3P	1420	26.5	0	0	0	0	0	0
IKH3C	1440	53.5	0	0	0	0	0	0	IKH3P	1440	34.6	0	0	0	0	0	0
IKH3C	1460	43.2	0	0	0	0	0	0	IKH3P	1460	44.2	0	0	0	0	0	0
IKH3C	1480	34.4	0	0	0	0	0	0	IKH3P	1480	55.2	0	0	0	0	0	0
IKH3C	1500	26.9	0	0	0	0	0	0	IKH3P	1500	67.6	0	0	0	0	0	0
IKH3C	1520	20.7	0	0	0	0	0	0	IKH3P	1520	81.3	0	0	0	0	0	0
IKH3C	1540	15.7	0	0	0	0	0	0	IKH3P	1540	96.1	0	0	0	0	0	0
IKH3C	1560	11.7	0	0	0	0	0	0	IKH3P	1560	112	0	0	0	0	0	0
Jun-23 (176d 6/30/23); CSize 50; IKM3 1466.50																	
IKM3C	1340	132.9	0	0	0	0	0	0	IKM3P	1340	19.2	0	0	0	0	0	0
IKM3C	1360	118.4	0	0	0	0	0	0	IKM3P	1360	24.3	0	0	0	0	0	0
IKM3C	1380	104.7	0	0	0	0	0	0	IKM3P	1380	30.4	0	0	0	0	0	0
IKM3C	1400	92	0	0	0	0	0	0	IKM3P	1400	37.4	0	0	0	0	0	0
IKM3C	1420	80.3	0	0	0	0	0	0	IKM3P	1420	45.4	0	0	0	0	0	0
IKM3C	1440	69.6	0	0	0	0	0	0	IKM3P	1440	54.4	0	0	0	0	0	0
IKM3C	1460	59.9	0	0	0	0	0	0	IKM3P	1460	64.4	0	0	0	0	0	0
IKM3C	1480	51.2	0	0	0	0	0	0	IKM3P	1480	75.3	0	0	0	0	0	0
IKM3C	1500	43.5	0	0	0	0	0	0	IKM3P	1500	87.3	0	0	0	0	0	0
IKM3C	1520	36.6	0	0	0	0	0	0	IKM3P	1520	100.1	0	0	0	0	0	0
IKM3C	1540	30.6	0	0	0	0	0	0	IKM3P	1540	113.9	0	0	0	0	0	0
IKM3C	1560	25.5	0	0	0	0	0	0	IKM3P	1560	128.4	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
JANUARY CALL	15.57	8.40
JANUARY PUT	11.47	8.40
MEAN	13.52	8.40

	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	15.59	8.40
FEBRUARY PUT	15.59	8.40
MEAN	15.59	8.40

Source: Bloomberg

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