

**Underlying Instrument - FKL1**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JAN 23	1,494.5	13.50	1,488.5	1495.50	1487.50	5336	24,067
FEB 23	1,495.0	12.50	1,489.0	1496.00	1489.00	239	202
MAR 23	1,484.5	12.50	1,479.0	1486.00	1479.00	67	637
JUN 23	1,482.5	14.50	1,478.0	1483.00	1475.50	54	449

Calls										Puts							
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>Jan-23 (21d 1/31/23); CSize 50; IKF3 1500.00</b>																	
IKF3C	1400	94.4	0	0	0	0	0	0	IKF3P	1400	0.1	0	0	0	0	0	0
IKF3C	1410	84.4	0	0	0	0	0	0	IKF3P	1410	0.1	0	0	0	0	0	0
IKF3C	1420	74.5	0	0	0	0	0	0	IKF3P	1420	0.1	0	0	0	0	0	0
IKF3C	1430	64.6	0	0	0	0	0	0	IKF3P	1430	0.2	0	0	0	0	0	0
IKF3C	1440	54.9	0	0	0	0	0	0	IKF3P	1440	0.5	0	0	0	0	0	0
IKF3C	1450	45.6	0	0	0	0	0	0	IKF3P	1450	1.1	0	0	0	0	0	20
IKF3C	1460	36.7	0	0	0	0	20	0	IKF3P	1460	2.2	0	0	0	0	0	40
IKF3C	1470	28.5	0	0	0	0	4	0	IKF3P	1470	4	0	0	0	0	0	0
IKF3C	1480	21.2	0	0	0	0	0	0	IKF3P	1480	6.7	0	0	0	0	0	4
IKF3C	1490	15.1	0	0	0	0	40	0	IKF3P	1490	10.6	0	0	0	0	0	24
IKF3C	1500	10.2	0	0	0	0	0	0	IKF3P	1500	15.7	0	0	0	0	0	75
IKF3C	1510	6.5	0	0	0	0	0	0	IKF3P	1510	22	0	0	0	0	0	20
IKF3C	1520	3.9	0	0	0	0	0	0	IKF3P	1520	29.4	0	0	0	0	0	0
IKF3C	1530	2.2	0	0	0	0	20	0	IKF3P	1530	37.7	0	0	0	0	0	0
IKF3C	1540	1.2	0	0	0	0	0	0	IKF3P	1540	46.6	0	0	0	0	0	0
IKF3C	1550	0.6	0	0	0	0	0	0	IKF3P	1550	56	0	0	0	0	0	0
<b>Feb-23 (49d 2/28/23); CSize 50; IKG3 1501.00</b>																	
IKG3C	1410	85.3	0	0	0	0	0	0	IKG3P	1410	0.6	0	0	0	0	0	0
IKG3C	1420	75.8	0	0	0	0	0	0	IKG3P	1420	1.1	0	0	0	0	0	0
IKG3C	1430	66.6	0	0	0	0	0	0	IKG3P	1430	1.8	0	0	0	0	0	0
IKG3C	1440	57.7	0	0	0	0	0	0	IKG3P	1440	2.9	0	0	0	0	0	0
IKG3C	1450	49.2	0	0	0	0	0	0	IKG3P	1450	4.4	0	0	0	0	0	0
IKG3C	1460	41.3	0	0	0	0	0	0	IKG3P	1460	6.4	0	0	0	0	0	0
IKG3C	1470	34	0	0	0	0	0	0	IKG3P	1470	9.1	0	0	0	0	0	0
IKG3C	1480	27.5	0	0	0	0	0	0	IKG3P	1480	12.5	0	0	0	0	0	0
IKG3C	1490	21.7	0	0	0	0	0	0	IKG3P	1490	16.8	0	0	0	0	0	0
IKG3C	1500	16.8	0	0	0	0	0	0	IKG3P	1500	21.8	0	0	0	0	0	0
IKG3C	1510	12.7	0	0	0	0	0	0	IKG3P	1510	27.7	0	0	0	0	0	0
IKG3C	1520	9.4	0	0	0	0	0	0	IKG3P	1520	34.3	0	0	0	0	0	0
IKG3C	1530	6.8	0	0	0	0	0	0	IKG3P	1530	41.6	0	0	0	0	0	0
IKG3C	1540	4.7	0	0	0	0	0	0	IKG3P	1540	49.6	0	0	0	0	0	0
IKG3C	1550	3.2	0	0	0	0	0	0	IKG3P	1550	58	0	0	0	0	0	0
<b>Mar-23 (80d 3/31/23); CSize 50; IKH3 1490.00</b>																	
IKH3C	1300	183.3	0	0	0	0	0	0	IKH3P	1300	0.1	0	0	0	0	0	0
IKH3C	1320	163.5	0	0	0	0	0	0	IKH3P	1320	0.1	0	0	0	0	0	0
IKH3C	1340	143.7	0	0	0	0	0	0	IKH3P	1340	0.1	0	0	0	0	0	0
IKH3C	1360	124	0	0	0	0	0	0	IKH3P	1360	0.3	0	0	0	0	0	0
IKH3C	1380	104.7	0	0	0	0	0	0	IKH3P	1380	0.9	0	0	0	0	0	0
IKH3C	1400	86	0	0	0	0	0	0	IKH3P	1400	2	0	0	0	0	0	0
IKH3C	1420	68.3	0	0	0	0	0	0	IKH3P	1420	4.2	0	0	0	0	0	0
IKH3C	1440	52.2	0	0	0	0	0	0	IKH3P	1440	8	0	0	0	0	0	0
IKH3C	1460	38.1	0	0	0	0	0	0	IKH3P	1460	13.7	0	0	0	0	0	0
IKH3C	1480	26.4	0	0	0	0	0	0	IKH3P	1480	22	0	0	0	0	0	0
IKH3C	1500	17.4	0	0	0	0	0	0	IKH3P	1500	32.8	0	0	0	0	0	0
IKH3C	1520	10.8	0	0	0	0	0	0	IKH3P	1520	46	0	0	0	0	0	0
IKH3C	1540	6.3	0	0	0	0	0	0	IKH3P	1540	61.4	0	0	0	0	0	0
IKH3C	1560	3.4	0	0	0	0	0	0	IKH3P	1560	78.4	0	0	0	0	0	0
<b>Jun-23 (171d 6/30/23); CSize 50; IKM3 1488.50</b>																	
IKM3C	1340	142	0	0	0	0	0	0	IKM3P	1340	1.6	0	0	0	0	0	0
IKM3C	1360	123.5	0	0	0	0	0	0	IKM3P	1360	2.8	0	0	0	0	0	0
IKM3C	1380	105.8	0	0	0	0	0	0	IKM3P	1380	4.8	0	0	0	0	0	0
IKM3C	1400	89	0	0	0	0	0	0	IKM3P	1400	7.7	0	0	0	0	0	0
IKM3C	1420	73.4	0	0	0	0	0	0	IKM3P	1420	11.8	0	0	0	0	0	0
IKM3C	1440	59.3	0	0	0	0	0	0	IKM3P	1440	17.4	0	0	0	0	0	0
IKM3C	1460	46.8	0	0	0	0	0	0	IKM3P	1460	24.7	0	0	0	0	0	0
IKM3C	1480	36.1	0	0	0	0	0	0	IKM3P	1480	33.6	0	0	0	0	0	0
IKM3C	1500	27.1	0	0	0	0	0	0	IKM3P	1500	44.4	0	0	0	0	0	0
IKM3C	1520	19.9	0	0	0	0	0	0	IKM3P	1520	56.8	0	0	0	0	0	0
IKM3C	1540	14.2	0	0	0	0	0	0	IKM3P	1540	70.8	0	0	0	0	0	0
IKM3C	1560	9.8	0	0	0	0	0	0	IKM3P	1560	86.2	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
JANUARY CALL	8.72	8.29
JANUARY PUT	8.72	8.42
MEAN	8.72	8.36

Current	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	8.71	8.27
FEBRUARY PUT	8.73	8.30
MEAN	8.72	8.29

Source: Bloomberg

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