

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JAN 23	1,492.5	5.00	1,487.5	1494.50	1487.50	4813	26,055
FEB 23	1,493.0	3.50	1,491.0	1495.00	1489.50	54	220
MAR 23	1,483.0	5.00	1,482.0	1485.00	1480.50	41	665
JUN 23	1,480.5	4.50	1,481.5	1482.00	1477.50	11	448

Calls										Puts							
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Jan-23 (18d 1/31/23); CSize 50; IKF3 1496.00																	
IKF3C	1400	92.4	0	0	0	0	0	0	IKF3P	1400	0.1	0	0	0	0	0	0
IKF3C	1410	82.4	0	0	0	0	0	0	IKF3P	1410	0.1	0	0	0	0	0	0
IKF3C	1420	72.5	0	0	0	0	0	0	IKF3P	1420	0.1	0	0	0	0	0	0
IKF3C	1430	62.6	0	0	0	0	0	0	IKF3P	1430	0.2	0	0	0	0	0	0
IKF3C	1440	53	0	0	0	0	0	0	IKF3P	1440	0.5	0	0	0	0	0	0
IKF3C	1450	43.6	0	0	0	0	0	0	IKF3P	1450	1.2	0	0	0	0	20	0
IKF3C	1460	34.7	0	0	0	0	20	0	IKF3P	1460	2.3	0	0	0	0	40	0
IKF3C	1470	26.7	0	0	0	0	24	0	IKF3P	1470	4.2	0	0	0	0	0	0
IKF3C	1480	19.6	0	0	0	0	20	0	IKF3P	1480	7.1	0	0	0	0	4	0
IKF3C	1490	13.7	0	0	0	0	40	0	IKF3P	1490	11.2	0	0	0	0	24	0
IKF3C	1500	9	0	0	0	0	0	0	IKF3P	1500	16.5	0	0	0	0	110	15
IKF3C	1510	5.6	0	0	0	0	0	0	IKF3P	1510	23	0	0	0	0	29	9
IKF3C	1520	3.3	0	0	0	0	0	0	IKF3P	1520	30.7	0	0	0	0	0	0
IKF3C	1530	1.8	0	0	0	0	20	0	IKF3P	1530	39.2	0	0	0	0	0	0
IKF3C	1540	0.9	0	0	0	0	0	0	IKF3P	1540	48.3	0	0	0	0	0	0
IKF3C	1550	0.4	0	0	0	0	0	0	IKF3P	1550	57.9	0	0	0	0	0	0
Feb-23 (46d 2/28/23); CSize 50; IKG3 1498.00																	
IKG3C	1410	83.5	0	0	0	0	0	0	IKG3P	1410	0.8	0	0	0	0	0	0
IKG3C	1420	74	0	0	0	0	0	0	IKG3P	1420	1.3	0	0	0	0	0	0
IKG3C	1430	64.9	0	0	0	0	0	0	IKG3P	1430	2.1	0	0	0	0	0	0
IKG3C	1440	56.1	0	0	0	0	0	0	IKG3P	1440	3.3	0	0	0	0	0	0
IKG3C	1450	47.7	0	0	0	0	0	0	IKG3P	1450	4.9	0	0	0	0	0	0
IKG3C	1460	40	0	0	0	0	0	0	IKG3P	1460	7.1	0	0	0	0	0	0
IKG3C	1470	32.9	0	0	0	0	0	0	IKG3P	1470	9.9	0	0	0	0	0	0
IKG3C	1480	26.5	0	0	0	0	0	0	IKG3P	1480	13.6	0	0	0	0	0	0
IKG3C	1490	20.9	0	0	0	0	0	0	IKG3P	1490	17.9	0	0	0	0	0	0
IKG3C	1500	16.2	0	0	0	0	0	0	IKG3P	1500	23.2	0	0	0	0	0	0
IKG3C	1510	12.2	0	0	0	0	0	0	IKG3P	1510	29.2	0	0	0	0	0	0
IKG3C	1520	9	0	0	0	0	0	0	IKG3P	1520	35.9	0	0	0	0	0	0
IKG3C	1530	6.5	0	0	0	0	0	0	IKG3P	1530	43.4	0	0	0	0	0	0
IKG3C	1540	4.6	0	0	0	0	0	0	IKG3P	1540	51.4	0	0	0	0	0	0
IKG3C	1550	3.1	0	0	0	0	0	0	IKG3P	1550	59.9	0	0	0	0	0	0
IKG3C	1560	2.1	0	0	0	0	0	0	IKG3P	1560	68.8	0	0	0	0	0	0
Mar-23 (77d 3/31/23); CSize 50; IKH3 1486.00																	
IKH3C	1300	181.9	0	0	0	0	0	0	IKH3P	1300	0.1	0	0	0	0	0	0
IKH3C	1320	162	0	0	0	0	0	0	IKH3P	1320	0.1	0	0	0	0	0	0
IKH3C	1340	142.3	0	0	0	0	0	0	IKH3P	1340	0.2	0	0	0	0	0	0
IKH3C	1360	122.7	0	0	0	0	0	0	IKH3P	1360	0.4	0	0	0	0	0	0
IKH3C	1380	103.4	0	0	0	0	0	0	IKH3P	1380	1.1	0	0	0	0	0	0
IKH3C	1400	84.9	0	0	0	0	0	0	IKH3P	1400	2.4	0	0	0	0	0	0
IKH3C	1420	67.4	0	0	0	0	0	0	IKH3P	1420	4.8	0	0	0	0	0	0
IKH3C	1440	51.5	0	0	0	0	0	0	IKH3P	1440	8.8	0	0	0	0	0	0
IKH3C	1460	37.7	0	0	0	0	0	0	IKH3P	1460	14.8	0	0	0	0	0	0
IKH3C	1480	26.3	0	0	0	0	0	0	IKH3P	1480	23.3	0	0	0	0	0	0
IKH3C	1500	17.4	0	0	0	0	0	0	IKH3P	1500	34.3	0	0	0	0	0	0
IKH3C	1520	10.9	0	0	0	0	0	0	IKH3P	1520	47.7	0	0	0	0	0	0
IKH3C	1540	6.4	0	0	0	0	0	0	IKH3P	1540	63.1	0	0	0	0	0	0
IKH3C	1560	3.6	0	0	0	0	0	0	IKH3P	1560	80.1	0	0	0	0	0	0
Jun-23 (168d 6/30/23); CSize 50; IKM3 1484.50																	
IKM3C	1340	140.5	0	0	0	0	0	0	IKM3P	1340	2	0	0	0	0	0	0
IKM3C	1360	122.2	0	0	0	0	0	0	IKM3P	1360	3.4	0	0	0	0	0	0
IKM3C	1380	104.7	0	0	0	0	0	0	IKM3P	1380	5.6	0	0	0	0	0	0
IKM3C	1400	88.2	0	0	0	0	0	0	IKM3P	1400	8.8	0	0	0	0	0	0
IKM3C	1420	72.9	0	0	0	0	0	0	IKM3P	1420	13.3	0	0	0	0	0	0
IKM3C	1440	59.1	0	0	0	0	0	0	IKM3P	1440	19.2	0	0	0	0	0	0
IKM3C	1460	46.9	0	0	0	0	0	0	IKM3P	1460	26.7	0	0	0	0	0	0
IKM3C	1480	36.4	0	0	0	0	0	0	IKM3P	1480	35.9	0	0	0	0	0	0
IKM3C	1500	27.6	0	0	0	0	0	0	IKM3P	1500	46.8	0	0	0	0	0	0
IKM3C	1520	20.4	0	0	0	0	0	0	IKM3P	1520	59.3	0	0	0	0	0	0
IKM3C	1540	14.7	0	0	0	0	0	0	IKM3P	1540	73.4	0	0	0	0	0	0
IKM3C	1560	10.4	0	0	0	0	0	0	IKM3P	1560	88.7	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JANUARY CALL	9.15	7.09	29.06
JANUARY PUT	9.15	6.85	33.58
MEAN	9.15	6.97	31.28

	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	9.12	6.82	33.72
FEBRUARY PUT	9.12	6.82	33.72
MEAN	9.12	6.82	33.72

Source: Bloomberg

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