

Underlying Instrument - FKL1

| Cont | Sett | Change | Open | High | Low | Volm | Open Int |
|--------|---------|--------|---------|---------|---------|------|----------|
| JAN 23 | 1,498.0 | 5.50 | 1,492.5 | 1498.50 | 1492.50 | 4246 | 25,878 |
| FEB 23 | 1,498.5 | 5.50 | 1,493.5 | 1499.00 | 1493.50 | 56 | 237 |
| MAR 23 | 1,488.5 | 5.50 | 1,487.0 | 1489.00 | 1486.00 | 33 | 684 |
| JUN 23 | 1,485.0 | 4.50 | 1,482.0 | 1486.00 | 1482.00 | 30 | 447 |

| Calls | | | | | | | | | | Puts | | | | | | | |
|--|--------|-------|-----|------|-----|------|------|------|--------|--------|------|-----|------|-----|------|------|------|
| Ticker | Strike | Last | 1D% | High | Low | Volm | OInt | OICH | Ticker | Strike | Last | 1D% | High | Low | Volm | OInt | OICH |
| Jan-23 (15d 1/31/23); CSize 50; IKF3 1498.00 | | | | | | | | | | | | | | | | | |
| IKF3C | 1400 | 97.9 | 0 | 0 | 0 | 0 | 0 | 0 | IKF3P | 1400 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKF3C | 1410 | 88 | 0 | 0 | 0 | 0 | 0 | 0 | IKF3P | 1410 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKF3C | 1420 | 78.2 | 0 | 0 | 0 | 0 | 0 | 0 | IKF3P | 1420 | 0.3 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKF3C | 1430 | 68.5 | 0 | 0 | 0 | 0 | 0 | 0 | IKF3P | 1430 | 0.6 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKF3C | 1440 | 59 | 0 | 0 | 0 | 0 | 0 | 0 | IKF3P | 1440 | 1.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKF3C | 1450 | 49.9 | 0 | 0 | 0 | 0 | 0 | 0 | IKF3P | 1450 | 2 | 0 | 0 | 0 | 0 | 20 | 0 |
| IKF3C | 1460 | 41.3 | 0 | 0 | 0 | 0 | 20 | 0 | IKF3P | 1460 | 3.4 | 0 | 0 | 0 | 0 | 40 | 0 |
| IKF3C | 1470 | 33.3 | 0 | 0 | 0 | 0 | 24 | 0 | IKF3P | 1470 | 5.4 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKF3C | 1480 | 25.5 | 0 | 0 | 0 | 0 | 20 | 0 | IKF3P | 1480 | 8.2 | 0 | 0 | 0 | 0 | 4 | 0 |
| IKF3C | 1490 | 19.9 | 0 | 0 | 0 | 0 | 40 | 0 | IKF3P | 1490 | 12 | 0 | 0 | 0 | 0 | 24 | 0 |
| IKF3C | 1500 | 14.7 | 0 | 0 | 0 | 0 | 0 | 0 | IKF3P | 1500 | 16.7 | 0 | 0 | 0 | 0 | 110 | 0 |
| IKF3C | 1510 | 10.5 | 0 | 0 | 0 | 0 | 0 | 0 | IKF3P | 1510 | 22.4 | 0 | 0 | 0 | 0 | 29 | 0 |
| IKF3C | 1520 | 7.2 | 0 | 0 | 0 | 0 | 0 | 0 | IKF3P | 1520 | 29.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKF3C | 1530 | 4.7 | 0 | 0 | 0 | 0 | 20 | 0 | IKF3P | 1530 | 36.7 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKF3C | 1540 | 3 | 0 | 0 | 0 | 0 | 0 | 0 | IKF3P | 1540 | 44.9 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKF3C | 1550 | 1.8 | 0 | 0 | 0 | 0 | 0 | 0 | IKF3P | 1550 | 53.8 | 0 | 0 | 0 | 0 | 0 | 0 |
| Feb-23 (43d 2/28/23); CSize 50; IKG3 1498.50 | | | | | | | | | | | | | | | | | |
| IKG3C | 1410 | 90.2 | 0 | 0 | 0 | 0 | 0 | 0 | IKG3P | 1410 | 2 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKG3C | 1420 | 81.1 | 0 | 0 | 0 | 0 | 0 | 0 | IKG3P | 1420 | 2.9 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKG3C | 1430 | 72.3 | 0 | 0 | 0 | 0 | 0 | 0 | IKG3P | 1430 | 4.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKG3C | 1440 | 63.9 | 0 | 0 | 0 | 0 | 0 | 0 | IKG3P | 1440 | 5.6 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKG3C | 1450 | 55.9 | 0 | 0 | 0 | 0 | 0 | 0 | IKG3P | 1450 | 7.6 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKG3C | 1460 | 48.5 | 0 | 0 | 0 | 0 | 0 | 0 | IKG3P | 1460 | 10.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKG3C | 1470 | 41.5 | 0 | 0 | 0 | 0 | 0 | 0 | IKG3P | 1470 | 13.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKG3C | 1480 | 35.1 | 0 | 0 | 0 | 0 | 0 | 0 | IKG3P | 1480 | 16.7 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKG3C | 1490 | 29.4 | 0 | 0 | 0 | 0 | 0 | 0 | IKG3P | 1490 | 20.9 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKG3C | 1500 | 24.3 | 0 | 0 | 0 | 0 | 0 | 0 | IKG3P | 1500 | 25.8 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKG3C | 1510 | 19.8 | 0 | 0 | 0 | 0 | 0 | 0 | IKG3P | 1510 | 31.2 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKG3C | 1520 | 15.9 | 0 | 0 | 0 | 0 | 0 | 0 | IKG3P | 1520 | 37.3 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKG3C | 1530 | 12.6 | 0 | 0 | 0 | 0 | 0 | 0 | IKG3P | 1530 | 44 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKG3C | 1540 | 9.9 | 0 | 0 | 0 | 0 | 0 | 0 | IKG3P | 1540 | 51.2 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKG3C | 1550 | 7.6 | 0 | 0 | 0 | 0 | 0 | 0 | IKG3P | 1550 | 58.9 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKG3C | 1560 | 5.8 | 0 | 0 | 0 | 0 | 0 | 0 | IKG3P | 1560 | 67 | 0 | 0 | 0 | 0 | 0 | 0 |
| Mar-23 (74d 3/31/23); CSize 50; IKH3 1488.50 | | | | | | | | | | | | | | | | | |
| IKH3C | 1300 | 187.5 | 0 | 0 | 0 | 0 | 0 | 0 | IKH3P | 1300 | 0.2 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH3C | 1320 | 167.8 | 0 | 0 | 0 | 0 | 0 | 0 | IKH3P | 1320 | 0.4 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH3C | 1340 | 148.4 | 0 | 0 | 0 | 0 | 0 | 0 | IKH3P | 1340 | 0.8 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH3C | 1360 | 129.2 | 0 | 0 | 0 | 0 | 0 | 0 | IKH3P | 1360 | 1.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH3C | 1380 | 110.7 | 0 | 0 | 0 | 0 | 0 | 0 | IKH3P | 1380 | 2.9 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH3C | 1400 | 93 | 0 | 0 | 0 | 0 | 0 | 0 | IKH3P | 1400 | 5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH3C | 1420 | 76.4 | 0 | 0 | 0 | 0 | 0 | 0 | IKH3P | 1420 | 8.4 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH3C | 1440 | 61.3 | 0 | 0 | 0 | 0 | 0 | 0 | IKH3P | 1440 | 13.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH3C | 1460 | 47.9 | 0 | 0 | 0 | 0 | 0 | 0 | IKH3P | 1460 | 19.6 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH3C | 1480 | 36.4 | 0 | 0 | 0 | 0 | 0 | 0 | IKH3P | 1480 | 27.9 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH3C | 1500 | 26.8 | 0 | 0 | 0 | 0 | 0 | 0 | IKH3P | 1500 | 38.2 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH3C | 1520 | 19.1 | 0 | 0 | 0 | 0 | 0 | 0 | IKH3P | 1520 | 50.4 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH3C | 1540 | 13.2 | 0 | 0 | 0 | 0 | 0 | 0 | IKH3P | 1540 | 64.4 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKH3C | 1560 | 8.8 | 0 | 0 | 0 | 0 | 0 | 0 | IKH3P | 1560 | 79.9 | 0 | 0 | 0 | 0 | 0 | 0 |
| Jun-23 (165d 6/30/23); CSize 50; IKM3 1485.00 | | | | | | | | | | | | | | | | | |
| IKM3C | 1340 | 148.2 | 0 | 0 | 0 | 0 | 0 | 0 | IKM3P | 1340 | 5.3 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKM3C | 1360 | 131 | 0 | 0 | 0 | 0 | 0 | 0 | IKM3P | 1360 | 7.8 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKM3C | 1380 | 114.6 | 0 | 0 | 0 | 0 | 0 | 0 | IKM3P | 1380 | 11.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKM3C | 1400 | 99.1 | 0 | 0 | 0 | 0 | 0 | 0 | IKM3P | 1400 | 15.3 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKM3C | 1420 | 84.8 | 0 | 0 | 0 | 0 | 0 | 0 | IKM3P | 1420 | 20.7 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKM3C | 1440 | 71.6 | 0 | 0 | 0 | 0 | 0 | 0 | IKM3P | 1440 | 27.3 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKM3C | 1460 | 59.8 | 0 | 0 | 0 | 0 | 0 | 0 | IKM3P | 1460 | 35.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKM3C | 1480 | 49.2 | 0 | 0 | 0 | 0 | 0 | 0 | IKM3P | 1480 | 44.3 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKM3C | 1500 | 40 | 0 | 0 | 0 | 0 | 0 | 0 | IKM3P | 1500 | 54.8 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKM3C | 1520 | 32.1 | 0 | 0 | 0 | 0 | 0 | 0 | IKM3P | 1520 | 66.6 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKM3C | 1540 | 25.4 | 0 | 0 | 0 | 0 | 0 | 0 | IKM3P | 1540 | 79.6 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKM3C | 1560 | 19.8 | 0 | 0 | 0 | 0 | 0 | 0 | IKM3P | 1560 | 93.7 | 0 | 0 | 0 | 0 | 0 | 0 |

| Implied volatility for ATM | Previous day | 1D%CHG |
|----------------------------|--------------|--------|
| JANUARY CALL | 11.82 | 9.15 |
| JANUARY PUT | 11.83 | 9.15 |
| MEAN | 11.83 | 9.15 |

| | 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 | 11.84 | 9.12 |
| FEBRUARY PUT | 11.84 | 9.12 |
| MEAN | 11.84 | 9.12 |

Source: Bloomberg

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