

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JAN 23	1,500.5	2.50	1,497.0	1504.00	1495.50	4262	25,060
FEB 23	1,503.5	4.50	1,497.5	1505.00	1497.00	404	1,048
MAR 23	1,492.5	3.50	1,491.0	1495.00	1488.50	67	763
JUN 23	1,489.5	2.50	1,487.5	1490.50	1487.50	12	449

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	
Jan-23 (7d 1/31/23); CSize 50; IKF3 1500.50																			
IKF3C	1400	100.4	0	0	0	0	0	0	0	IKF3P	1400	0.1	0	0	0	0	0	0	0
IKF3C	1410	90.4	0	0	0	0	0	0	0	IKF3P	1410	0.1	0	0	0	0	0	0	0
IKF3C	1420	80.4	0	0	0	0	0	0	0	IKF3P	1420	0.1	0	0	0	0	0	0	0
IKF3C	1430	70.4	0	0	0	0	0	0	0	IKF3P	1430	0.1	0	0	0	0	0	0	0
IKF3C	1440	60.5	0	0	0	0	0	0	0	IKF3P	1440	0.1	0	0	0	0	0	0	0
IKF3C	1450	50.5	0	0	0	0	0	0	0	IKF3P	1450	0.1	0	0	0	0	0	20	0
IKF3C	1460	40.6	0	0	0	0	20	0	0	IKF3P	1460	0.2	0	0	0	0	0	40	0
IKF3C	1470	31.1	0	0	0	0	24	0	0	IKF3P	1470	0.6	0	0	0	0	0	0	0
IKF3C	1480	22.1	0	0	0	0	20	0	0	IKF3P	1480	1.7	0	0	0	0	0	4	0
IKF3C	1490	14.4	0	0	0	0	40	0	0	IKF3P	1490	3.9	0	0	0	0	0	24	0
IKF3C	1500	8.4	0	0	0	0	0	0	0	IKF3P	1500	7.9	0	0	0	0	0	110	0
IKF3C	1510	4.3	0	0	0	0	0	0	0	IKF3P	1510	13.8	0	0	0	0	0	29	0
IKF3C	1520	1.9	0	0	0	0	0	0	0	IKF3P	1520	21.4	0	0	0	0	0	0	0
IKF3C	1530	0.7	0	0	0	0	20	0	0	IKF3P	1530	30.2	0	0	0	0	0	0	0
IKF3C	1540	0.2	0	0	0	0	0	0	0	IKF3P	1540	39.7	0	0	0	0	0	0	0
IKF3C	1550	0.1	0	0	0	0	0	0	0	IKF3P	1550	49.5	0	0	0	0	0	0	0
IKF3C	1560	0.1	0	0	0	0	0	0	0	IKF3P	1560	59.5	0	0	0	0	0	0	0
Feb-23 (35d 2/28/23); CSize 50; IKG3 1503.50																			
IKG3C	1410	93.3	0	0	0	0	0	0	0	IKG3P	1410	0.1	0	0	0	0	0	0	0
IKG3C	1420	83.4	0	0	0	0	0	0	0	IKG3P	1420	0.2	0	0	0	0	0	0	0
IKG3C	1430	73.6	0	0	0	0	0	0	0	IKG3P	1430	0.4	0	0	0	0	0	0	0
IKG3C	1440	64	0	0	0	0	0	0	0	IKG3P	1440	0.7	0	0	0	0	0	0	0
IKG3C	1450	54.7	0	0	0	0	0	0	0	IKG3P	1450	1.3	0	0	0	0	0	0	0
IKG3C	1460	45.7	0	0	0	0	0	0	0	IKG3P	1460	2.4	0	0	0	0	0	0	0
IKG3C	1470	37.4	0	0	0	0	15	0	0	IKG3P	1470	4	0	0	0	0	0	0	0
IKG3C	1480	29.7	0	0	0	0	15	0	0	IKG3P	1480	6.3	0	0	0	0	0	0	0
IKG3C	1490	22.9	0	0	0	0	15	0	0	IKG3P	1490	9.4	0	0	0	0	0	0	0
IKG3C	1500	17.1	0	0	0	0	0	0	0	IKG3P	1500	16	0	0	0	0	0	24	4
IKG3C	1510	12.3	0	0	0	0	0	0	0	IKG3P	1510	19	0	0	0	0	0	10	10
IKG3C	1520	8.5	0	0	0	0	0	0	0	IKG3P	1520	25	0	0	0	0	0	19	19
IKG3C	1530	5.7	0	0	0	0	0	0	0	IKG3P	1530	32.1	0	0	0	0	0	0	0
IKG3C	1540	3.6	0	0	0	0	0	0	0	IKG3P	1540	40	0	0	0	0	0	0	0
IKG3C	1550	2.2	0	0	0	0	0	0	0	IKG3P	1550	48.6	0	0	0	0	0	0	0
IKG3C	1560	1.3	0	0	0	0	0	0	0	IKG3P	1560	57.6	0	0	0	0	0	0	0
Mar-23 (66d 3/31/23); CSize 50; IKH3 1492.50																			
IKH3C	1300	191.4	0	0	0	0	0	0	0	IKH3P	1300	0.1	0	0	0	0	0	0	0
IKH3C	1320	171.5	0	0	0	0	0	0	0	IKH3P	1320	0.1	0	0	0	0	0	0	0
IKH3C	1340	151.7	0	0	0	0	0	0	0	IKH3P	1340	0.1	0	0	0	0	0	0	0
IKH3C	1360	131.8	0	0	0	0	0	0	0	IKH3P	1360	0.1	0	0	0	0	0	0	0
IKH3C	1380	112.1	0	0	0	0	0	0	0	IKH3P	1380	0.2	0	0	0	0	0	0	0
IKH3C	1400	92.6	0	0	0	0	0	0	0	IKH3P	1400	0.6	0	0	0	0	0	0	0
IKH3C	1420	73.7	0	0	0	0	0	0	0	IKH3P	1420	1.6	0	0	0	0	0	0	0
IKH3C	1440	56	0	0	0	0	0	0	0	IKH3P	1440	3.8	0	0	0	0	0	0	0
IKH3C	1460	40.2	0	0	0	0	0	0	0	IKH3P	1460	7.9	0	0	0	0	0	0	0
IKH3C	1480	27	0	0	0	0	0	0	0	IKH3P	1480	14.6	0	0	0	0	0	0	0
IKH3C	1500	16.8	0	0	0	0	0	0	0	IKH3P	1500	24.3	0	0	0	0	0	0	0
IKH3C	1520	9.7	0	0	0	0	0	0	0	IKH3P	1520	37	0	0	0	0	0	0	0
IKH3C	1540	5.1	0	0	0	0	0	0	0	IKH3P	1540	52.3	0	0	0	0	0	0	0
IKH3C	1560	2.4	0	0	0	0	0	0	0	IKH3P	1560	69.5	0	0	0	0	0	0	0
Jun-23 (157d 6/30/23); CSize 50; IKM3 1489.50																			
IKM3C	1340	148	0	0	0	0	0	0	0	IKM3P	1340	0.6	0	0	0	0	0	0	0
IKM3C	1360	128.9	0	0	0	0	0	0	0	IKM3P	1360	1.2	0	0	0	0	0	0	0
IKM3C	1380	110.3	0	0	0	0	0	0	0	IKM3P	1380	2.3	0	0	0	0	0	0	0
IKM3C	1400	92.5	0	0	0	0	0	0	0	IKM3P	1400	4.2	0	0	0	0	0	0	0
IKM3C	1420	75.8	0	0	0	0	0	0	0	IKM3P	1420	7.2	0	0	0	0	0	0	0
IKM3C	1440	60.5	0	0	0	0	0	0	0	IKM3P	1440	11.7	0	0	0	0	0	0	0
IKM3C	1460	46.9	0	0	0	0	0	0	0	IKM3P	1460	17.8	0	0	0	0	0	0	0
IKM3C	1480	35.3	0	0	0	0	0	0	0	IKM3P	1480	25.9	0	0	0	0	0	0	0
IKM3C	1500	25.7	0	0	0	0	0	0	0	IKM3P	1500	36	0	0	0	0	0	0	0
IKM3C	1520	18.1	0	0	0	0	0	0	0	IKM3P	1520	48.1	0	0	0	0	0	0	0
IKM3C	1540	12.3	0	0	0	0	0	0	0	IKM3P	1540	62.1	0	0	0	0	0	0	0
IKM3C	1560	8	0	0	0	0	0	0	0	IKM3P	1560	77.6	0	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
JANUARY CALL	7.85	10.04
JANUARY PUT	7.85	10.04
MEAN	7.85	10.04

Current	10Days	20Days	30Days	60Days	90Days
1 week ago	9.26	8.99	12.68	12.05	12.46
1 month ago	10.21	11.46	11.79	12.55	13.35
3 months ago	14.67	12.50	12.15	13.58	15.98
6 months ago	10.52	13.86	15.11	18.09	17.27
	12.15	14.64	15.79	16.09	17.60

Implied volatility for ATM	Previous day	1D%CHG
FEBRUARY CALL	7.83	10.03
FEBRUARY PUT	8.67	10.03
MEAN	8.25	10.03

Source: Bloomberg

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