

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JAN 23	1,497.0	-2.00	1,498.5	1504.00	1494.50	22606	18,063
FEB 23	1,498.5	-3.50	1,501.0	1507.00	1496.50	21732	22,261
MAR 23	1,489.5	-1.00	1,492.0	1495.50	1488.00	152	860
JUN 23	1,486.0	-2.50	1,489.0	1493.00	1485.00	94	458

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	
Jan-23 (1d 1/31/23); CSize 50; IKF3 1497.00																			
IKF3C	1400	97	0	0	0	0	0	0	0	IKF3P	1400	0.1	0	0	0	0	0	0	0
IKF3C	1410	87	0	0	0	0	0	0	0	IKF3P	1410	0.1	0	0	0	0	0	0	0
IKF3C	1420	77	0	0	0	0	0	0	0	IKF3P	1420	0.1	0	0	0	0	0	0	0
IKF3C	1430	67	0	0	0	0	0	0	0	IKF3P	1430	0.1	0	0	0	0	0	0	0
IKF3C	1440	57	0	0	0	0	0	0	0	IKF3P	1440	0.1	0	0	0	0	0	0	0
IKF3C	1450	47	0	0	0	0	0	0	0	IKF3P	1450	0.1	0	0	0	0	0	20	0
IKF3C	1460	37	0	0	0	0	20	0	20	IKF3P	1460	0.1	0	0	0	0	0	40	0
IKF3C	1470	27.2	0	0	0	0	24	0	24	IKF3P	1470	0.2	0	0	0	0	0	0	0
IKF3C	1480	18	0	0	0	0	20	0	20	IKF3P	1480	1	0	0	0	0	0	4	0
IKF3C	1490	10.1	0	0	0	0	40	0	40	IKF3P	1490	3.1	0	0	0	0	0	24	0
IKF3C	1500	4.6	0	0	0	0	0	0	0	IKF3P	1500	7.6	0	0	0	0	0	110	0
IKF3C	1510	1.6	0	0	0	0	0	0	0	IKF3P	1510	14.6	0	0	0	0	0	29	0
IKF3C	1520	0.4	0	0	0	0	0	0	0	IKF3P	1520	23.4	0	0	0	0	0	0	0
IKF3C	1530	0.1	0	0	0	0	20	0	20	IKF3P	1530	33.1	0	0	0	0	0	0	0
IKF3C	1540	0.1	0	0	0	0	0	0	0	IKF3P	1540	43	0	0	0	0	0	0	0
IKF3C	1550	0.1	0	0	0	0	0	0	0	IKF3P	1550	53	0	0	0	0	0	0	0
IKF3C	1560	0.1	0	0	0	0	0	0	0	IKF3P	1560	63	0	0	0	0	0	0	0
Feb-23 (29d 2/28/23); CSize 50; IKG3 1498.50																			
IKG3C	1410	88.5	0	0	0	0	0	0	0	IKG3P	1410	0.2	0	0	0	0	0	0	0
IKG3C	1420	78.8	0	0	0	0	0	0	0	IKG3P	1420	0.5	0	0	0	0	0	0	0
IKG3C	1430	69.2	0	0	0	0	0	0	0	IKG3P	1430	0.9	0	0	0	0	0	0	0
IKG3C	1440	59.9	0	0	0	0	0	0	0	IKG3P	1440	1.5	0	0	0	0	0	0	0
IKG3C	1450	51	0	0	0	0	0	0	0	IKG3P	1450	2.6	0	0	0	0	0	0	0
IKG3C	1460	42.5	0	0	0	0	0	0	0	IKG3P	1460	4.1	0	0	0	0	0	0	0
IKG3C	1470	34.7	0	0	0	0	15	0	15	IKG3P	1470	6.3	0	0	0	0	0	0	0
IKG3C	1480	27.7	0	0	0	0	15	0	15	IKG3P	1480	9.2	0	0	0	0	0	0	0
IKG3C	1490	21.5	0	0	0	0	19	4	19	IKG3P	1490	13	0	0	0	0	0	0	0
IKG3C	1500	16.2	0	0	0	0	0	0	0	IKG3P	1500	17.7	0	0	0	0	0	24	0
IKG3C	1510	11.9	0	0	0	0	0	0	0	IKG3P	1510	23.4	0	0	0	0	0	30	0
IKG3C	1520	8.5	0	0	0	0	0	0	0	IKG3P	1520	29.9	0	0	0	0	0	39	0
IKG3C	1530	5.9	0	0	0	0	0	0	0	IKG3P	1530	37.3	0	0	0	0	0	0	0
IKG3C	1540	3.9	0	0	0	0	0	0	0	IKG3P	1540	45.3	0	0	0	0	0	0	0
IKG3C	1550	2.5	0	0	0	0	0	0	0	IKG3P	1550	53.9	0	0	0	0	0	0	0
IKG3C	1560	1.5	0	0	0	0	0	0	0	IKG3P	1560	62.9	0	0	0	0	0	0	0
Mar-23 (60d 3/31/23); CSize 50; IKH3 1489.50																			
IKH3C	1300	188.6	0	0	0	0	0	0	0	IKH3P	1300	0.1	0	0	0	0	0	0	0
IKH3C	1320	168.7	0	0	0	0	0	0	0	IKH3P	1320	0.1	0	0	0	0	0	0	0
IKH3C	1340	148.8	0	0	0	0	0	0	0	IKH3P	1340	0.1	0	0	0	0	0	0	0
IKH3C	1360	129.1	0	0	0	0	0	0	0	IKH3P	1360	0.2	0	0	0	0	0	0	0
IKH3C	1380	109.6	0	0	0	0	0	0	0	IKH3P	1380	0.6	0	0	0	0	0	0	0
IKH3C	1400	90.6	0	0	0	0	0	0	0	IKH3P	1400	1.5	0	0	0	0	0	0	0
IKH3C	1420	72.4	0	0	0	0	0	0	0	IKH3P	1420	3.3	0	0	0	0	0	0	0
IKH3C	1440	55.7	0	0	0	0	0	0	0	IKH3P	1440	6.4	0	0	0	0	0	0	0
IKH3C	1460	40.9	0	0	0	0	0	0	0	IKH3P	1460	11.6	0	0	0	0	0	0	0
IKH3C	1480	28.6	0	0	0	0	0	0	0	IKH3P	1480	19.1	0	0	0	0	0	0	0
IKH3C	1500	18.8	0	0	0	0	0	0	0	IKH3P	1500	29.3	0	0	0	0	0	0	0
IKH3C	1520	11.7	0	0	0	0	0	0	0	IKH3P	1520	42	0	0	0	0	0	0	0
IKH3C	1540	6.8	0	0	0	0	0	0	0	IKH3P	1540	57	0	0	0	0	0	0	0
IKH3C	1560	3.7	0	0	0	0	0	0	0	IKH3P	1560	73.9	0	0	0	0	0	0	0
Jun-23 (151d 6/30/23); CSize 50; IKM3 1486.00																			
IKM3C	1340	145.9	0	0	0	0	0	0	0	IKM3P	1340	1.8	0	0	0	0	0	0	0
IKM3C	1360	127.5	0	0	0	0	0	0	0	IKM3P	1360	3.1	0	0	0	0	0	0	0
IKM3C	1380	109.8	0	0	0	0	0	0	0	IKM3P	1380	5.1	0	0	0	0	0	0	0
IKM3C	1400	93	0	0	0	0	0	0	0	IKM3P	1400	8.1	0	0	0	0	0	0	0
IKM3C	1420	77.4	0	0	0	0	0	0	0	IKM3P	1420	12.2	0	0	0	0	0	0	0
IKM3C	1440	63.1	0	0	0	0	0	0	0	IKM3P	1440	17.7	0	0	0	0	0	0	0
IKM3C	1460	50.5	0	0	0	0	0	0	0	IKM3P	1460	24.8	0	0	0	0	0	0	0
IKM3C	1480	39.5	0	0	0	0	0	0	0	IKM3P	1480	33.6	0	0	0	0	0	0	0
IKM3C	1500	30.2	0	0	0	0	0	0	0	IKM3P	1500	44	0	0	0	0	0	0	0
IKM3C	1520	22.6	0	0	0	0	0	0	0	IKM3P	1520	56.1	0	0	0	0	0	0	0
IKM3C	1540	16.5	0	0	0	0	0	0	0	IKM3P	1540	69.8	0	0	0	0	0	0	0
IKM3C	1560	11.7	0	0	0	0	0	0	0	IKM3P	1560	84.8	0	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JANUARY CALL	9.56	8.41	13.67
JANUARY PUT	9.56	8.41	13.67
MEAN	9.56	8.41	13.67

	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	9.59	8.40	14.17
FEBRUARY PUT	9.59	8.45	13.49
MEAN	9.59	8.43	13.83

Source: Bloomberg

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