

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
NOV 22	1,461.0	17.0	1,453.0	1,473.0	1,449.5	7,215	28,421
DEC 22	1,460.5	16.5	1,453.5	1,472.0	1,452.5	117	415
MAR 23	1,453.0	17.0	1,445.0	1,465.0	1,444.5	41	315
JUN 23	1,453.0	-	-	-	-	-	-

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	Olnt	OICb	Ticker	Strike	Last	1D%	High	Low	Volm	Olnt	OICb
Nov-22 (30d 11/30/22); CSize 50; IKX2 1466.50																	
IKX2C	1310	150.7	0	0	0	0	0	0	IKX2P	1310	0.1	0	0	0	0	0	0
IKX2C	1320	140.7	0	0	0	0	0	0	IKX2P	1320	0.1	0	0	0	0	0	0
IKX2C	1330	130.7	0	0	0	0	0	0	IKX2P	1330	0.1	0	0	0	0	0	0
IKX2C	1340	120.7	0	0	0	0	0	0	IKX2P	1340	0.1	0	0	0	0	0	0
IKX2C	1350	110.8	0	0	0	0	0	0	IKX2P	1350	0.1	0	0	0	0	0	0
IKX2C	1360	100.8	0	0	0	0	20	0	IKX2P	1360	0.1	0	0	0	0	0	0
IKX2C	1370	90.8	0	0	0	0	0	0	IKX2P	1370	0.1	0	0	0	0	0	0
IKX2C	1380	80.9	0	0	0	0	0	0	IKX2P	1380	0.1	0	0	0	0	0	0
IKX2C	1390	71	0	0	0	0	8	0	IKX2P	1390	0.1	0	0	0	0	0	0
IKX2C	1400	61.2	0	0	0	0	0	0	IKX2P	1400	0.3	0	0	0	0	0	0
IKX2C	1410	51.7	0	0	0	0	0	0	IKX2P	1410	0.8	0	0	0	0	0	0
IKX2C	1420	42.5	0	0	0	0	0	0	IKX2P	1420	1.5	0	0	0	0	0	0
IKX2C	1430	33.8	0	0	0	0	0	0	IKX2P	1430	2.9	0	0	0	0	0	0
IKX2C	1440	26	0	0	0	0	0	0	IKX2P	1440	5	0	0	0	0	0	0
IKX2C	1450	19.2	0	0	0	0	0	0	IKX2P	1450	8.2	0	0	0	0	4	4
IKX2C	1460	13.5	0	0	0	0	0	0	IKX2P	1460	12.5	0	0	0	0	0	0
IKX2C	1470	9	0	0	0	0	0	0	IKX2P	1470	18	0	0	0	0	0	0
IKX2C	1480	5.7	0	0	0	0	0	0	IKX2P	1480	24.7	0	0	0	0	0	0
IKX2C	1490	3.4	0	0	0	0	0	0	IKX2P	1490	32.4	0	0	0	0	0	0
IKX2C	1500	1.9	0	0	0	0	0	0	IKX2P	1500	40.8	0	0	0	0	0	0
IKX2C	1510	1	0	0	0	0	0	0	IKX2P	1510	49.9	0	0	0	0	0	0
IKX2C	1520	0.5	0	0	0	0	0	0	IKX2P	1520	59.4	0	0	0	0	0	0
Dec-22 (60d 12/30/22); CSize 50; IK22 1465.00																	
IK22C	1320	139.9	0	0	0	0	0	0	IK22P	1320	0.1	0	0	0	0	0	0
IK22C	1340	120	0	0	0	0	0	0	IK22P	1340	0.1	0	0	0	0	0	0
IK22C	1360	100.2	0	0	0	0	0	0	IK22P	1360	0.2	0	0	0	0	0	0
IK22C	1380	80.8	0	0	0	0	0	0	IK22P	1380	0.7	0	0	0	0	0	0
IK22C	1400	62.1	0	0	0	0	0	0	IK22P	1400	1.9	0	0	0	0	0	0
IK22C	1420	45	0	0	0	0	0	0	IK22P	1420	4.6	0	0	0	0	0	0
IK22C	1440	30.2	0	0	0	0	0	0	IK22P	1440	9.8	0	0	0	0	0	0
IK22C	1460	18.6	0	0	0	0	0	0	IK22P	1460	18.1	0	0	0	0	0	0
IK22C	1480	10.3	0	0	0	0	0	0	IK22P	1480	29.8	0	0	0	0	0	0
IK22C	1500	5.2	0	0	0	0	0	0	IK22P	1500	44.5	0	0	0	0	0	0
IK22C	1520	2.3	0	0	0	0	0	0	IK22P	1520	61.5	0	0	0	0	0	0
IK22C	1540	0.9	0	0	0	0	0	0	IK22P	1540	80.1	0	0	0	0	0	0
IK22C	1560	0.3	0	0	0	0	0	0	IK22P	1560	99.4	0	0	0	0	0	0
IK22C	1580	0.1	0	0	0	0	0	0	IK22P	1580	119.1	0	0	0	0	0	0
IK22C	1600	0.1	0	0	0	0	0	0	IK22P	1600	138.9	0	0	0	0	0	0
IK22C	1620	0.1	0	0	0	0	0	0	IK22P	1620	158.8	0	0	0	0	0	0
IK22C	1640	0.1	0	0	0	0	0	0	IK22P	1640	178.7	0	0	0	0	0	0
Mar-23 (151d 3/31/23); CSize 50; IKH3 1459.00																	
IKH3C	1300	151.5	0	0	0	0	0	0	IKH3P	1300	0.3	0	0	0	0	0	0
IKH3C	1320	132.2	0	0	0	0	0	0	IKH3P	1320	0.7	0	0	0	0	0	0
IKH3C	1340	113.2	0	0	0	0	0	0	IKH3P	1340	1.6	0	0	0	0	0	0
IKH3C	1360	95	0	0	0	0	0	0	IKH3P	1360	3	0	0	0	0	0	0
IKH3C	1380	77.7	0	0	0	0	0	0	IKH3P	1380	5.5	0	0	0	0	0	0
IKH3C	1400	61.8	0	0	0	0	0	0	IKH3P	1400	9.4	0	0	0	0	0	0
IKH3C	1420	47.6	0	0	0	0	0	0	IKH3P	1420	15	0	0	0	0	0	0
IKH3C	1440	35.5	0	0	0	0	0	0	IKH3P	1440	22.6	0	0	0	0	0	0
IKH3C	1460	25.4	0	0	0	0	0	0	IKH3P	1460	32.4	0	0	0	0	0	0
IKH3C	1480	17.6	0	0	0	0	0	0	IKH3P	1480	44.3	0	0	0	0	0	0
IKH3C	1500	11.6	0	0	0	0	0	0	IKH3P	1500	58.1	0	0	0	0	0	0
IKH3C	1520	7.4	0	0	0	0	0	0	IKH3P	1520	73.6	0	0	0	0	0	0
IKH3C	1540	4.5	0	0	0	0	0	0	IKH3P	1540	90.5	0	0	0	0	0	0
IKH3C	1560	2.6	0	0	0	0	0	0	IKH3P	1560	108.4	0	0	0	0	0	0
Jun-23 (242d 6/30/23); CSize 50; IKM3 1455.50																	
IKM3C	1400	0	0	0	0	0	0	0	IKM3P	1400	0	0	0	0	0	0	0
IKM3C	1420	0	0	0	0	0	0	0	IKM3P	1420	0	0	0	0	0	0	0
IKM3C	1440	0	0	0	0	0	0	0	IKM3P	1440	0	0	0	0	0	0	0
IKM3C	1460	0	0	0	0	0	0	0	IKM3P	1460	0	0	0	0	0	0	0
IKM3C	1480	0	0	0	0	0	0	0	IKM3P	1480	0	0	0	0	0	0	0
IKM3C	1500	0	0	0	0	0	0	0	IKM3P	1500	0	0	0	0	0	0	0
IKM3C	1520	0	0	0	0	0	0	0	IKM3P	1520	0	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
OCTOBER CALL	12.06	9.30	29.68
OCTOBER PUT	12.06	9.30	29.68
MEAN	12.06	9.30	29.68

Implied volatility for ATM		Previous day	1D%CHG
NOVEMBER CALL	7.79	12.07	-35.46
NOVEMBER PUT	7.79	12.07	-35.46
MEAN	7.79	12.07	-35.46

Source: Bloomberg

	10Days	20Days	30Days	60Days	90Days
Current	9.81	9.73	12.95	12.24	12.72
1 week ago	9.32	11.78	11.50	12.46	15.22
1 month ago	12.96	12.09	12.32	13.99	16.04
3 months ago	16.97	16.09	15.50	18.20	17.22
6 months ago	14.34	16.75	14.83	17.47	17.62

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