

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
NOV 22	1,462.0	9.0	1,454.5	1,462.0	1,445.5	10,401	31,973
DEC 22	1,462.5	9.5	1,452.0	1,462.5	1,446.5	73	425
MAR 23	1,454.0	9.5	1,445.5	1,454.0	1,441.0	28	332
JUN 23	1,450.0	6.5	1,436.5	1,450.0	1,436.5	21	41

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICn	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICn
Nov-22 (28d 11/30/22); CSize 50; IKX2 1462.00																	
IKX2C	1310	151.7	6.30693436	0	0	0	0	0	IKX2P	1310	0.1	0	0	0	0	0	0
IKX2C	1320	141.7	6.78220987	0	0	0	0	0	IKX2P	1320	0.1	0	0	0	0	0	0
IKX2C	1330	131.7	7.33495951	0	0	0	0	0	IKX2P	1330	0.1	0	0	0	0	0	0
IKX2C	1340	121.8	7.97872543	0	0	0	0	0	IKX2P	1340	0.1	0	0	0	0	0	0
IKX2C	1350	111.8	8.75486183	0	0	0	0	0	IKX2P	1350	0.1	0	0	0	0	0	0
IKX2C	1360	101.8	9.69827175	0	0	0	20	0	IKX2P	1360	0.1	0	0	0	0	0	0
IKX2C	1370	91.8	10.8695621	0	0	0	0	0	IKX2P	1370	0.1	0	0	0	0	0	0
IKX2C	1380	81.8	12.2085094	0	0	0	0	0	IKX2P	1380	0.1	0	0	0	0	0	0
IKX2C	1390	71.9	14.3084288	0	0	0	8	0	IKX2P	1390	0.1	0	0	0	0	0	0
IKX2C	1400	61.9	16.5725117	0	0	0	0	0	IKX2P	1400	0.1	-50	0	0	0	0	0
IKX2C	1410	51.9	19.5852509	0	0	0	0	0	IKX2P	1410	0.1	-80	0	0	0	0	0
IKX2C	1420	41.9	22.8739147	0	0	0	0	0	IKX2P	1420	0.1	-91.66667	0	0	0	0	0
IKX2C	1430	32	25.4902	0	0	0	0	0	IKX2P	1430	0.1	-96.15385	0	0	0	0	0
IKX2C	1440	22.3	23.8888855	0	0	0	0	0	IKX2P	1440	0.3	-94	0	0	0	0	0
IKX2C	1450	13.4	13.5593176	0	0	0	0	0	IKX2P	1450	1.5	-88.97059	0	0	0	4	0
IKX2C	1460	6.6	-34.000004	0	0	0	0	0	IKX2P	1460	4.6	-71.25	0	0	0	0	0
IKX2C	1470	2.4	-60.000004	0	0	0	0	0	IKX2P	1470	10.4	-50.23923	0	0	0	0	0
IKX2C	1480	0.6	-70	0	0	0	0	0	IKX2P	1480	18.6	-35.64014	0	0	0	0	0
IKX2C	1490	0.1	-88.888893	0	0	0	0	0	IKX2P	1490	28.1	-25.66137	0	0	0	0	0
IKX2C	1500	0.1	-75	0	0	0	0	0	IKX2P	1500	37.9	-19.87315	0	0	0	0	0
IKX2C	1510	0.1	0	0	0	0	0	0	IKX2P	1510	47.9	-15.96491	0	0	0	0	0
IKX2C	1520	0.1	0	0	0	0	0	0	IKX2P	1520	57.9	-13.45292	0	0	0	0	0
Dec-22 (58d 12/30/22); CSize 50; IKZ2 1462.50																	
IKZ2C	1320	141.9	7.17523098	0	0	0	0	0	IKZ2P	1320	0.1	0	0	0	0	0	0
IKZ2C	1330	131.9	7.67346621	0	0	0	0	0	IKZ2P	1330	0.1	0	0	0	0	0	0
IKZ2C	1340	122	8.44444084	0	0	0	0	0	IKZ2P	1340	0.1	0	0	0	0	0	0
IKZ2C	1350	112	9.16179466	0	0	0	0	0	IKZ2P	1350	0.1	0	0	0	0	0	0
IKZ2C	1360	102.1	10.2591753	0	0	0	0	0	IKZ2P	1360	0.1	0	0	0	0	0	0
IKZ2C	1370	92.1	11.2318754	0	0	0	0	0	IKZ2P	1370	0.1	0	0	0	0	0	0
IKZ2C	1380	82.1	12.4657516	0	0	0	0	0	IKZ2P	1380	0.1	-66.66667	0	0	0	0	0
IKZ2C	1390	72.2	14.0600319	0	0	0	0	0	IKZ2P	1390	0.1	-83.33334	0	0	0	0	0
IKZ2C	1400	62.2	15.3988838	0	0	0	0	0	IKZ2P	1400	0.1	-90.90909	0	0	0	0	0
IKZ2C	1410	52.3	16.4810658	0	0	0	0	0	IKZ2P	1410	0.1	-95.2381	0	0	0	0	0
IKZ2C	1420	42.4	16.4835205	0	0	0	0	0	IKZ2P	1420	0.1	-97.22222	0	0	0	0	0
IKZ2C	1430	32.8	14.2857075	0	0	0	0	0	IKZ2P	1430	0.4	-93.10345	0	0	0	0	0
IKZ2C	1440	23.7	8.21918297	0	0	0	0	0	IKZ2P	1440	1.2	-86.51685	0	0	0	0	0
IKZ2C	1450	15.6	-3.1055927	0	0	0	0	0	IKZ2P	1450	3.2	-75.57252	0	0	0	0	0
IKZ2C	1460	9.2	-19.298244	0	0	0	0	0	IKZ2P	1460	6.7	-63.58696	0	0	0	0	0
IKZ2C	1470	4.7	-38.96104	0	0	0	0	0	IKZ2P	1470	12.2	-50.60729	0	0	0	0	0
IKZ2C	1480	2.1	-58.000004	0	0	0	0	0	IKZ2P	1480	19.5	-38.87147	0	0	0	0	0
Mar-23 (149d 3/31/23); CSize 50; IKH3 1454.00																	
IKH3C	1300	152.3	6.5780282	0	0	0	0	0	IKH3P	1300	0.1	0	0	0	0	0	0
IKH3C	1320	132.5	7.46147633	0	0	0	0	0	IKH3P	1320	0.1	-50	0	0	0	0	0
IKH3C	1340	112.7	8.36538124	0	0	0	0	0	IKH3P	1340	0.1	-85.71429	0	0	0	0	0
IKH3C	1360	93	9.15492821	0	0	0	0	0	IKH3P	1360	0.1	-93.75	0	0	0	0	0
IKH3C	1380	73.3	8.75371742	0	0	0	0	0	IKH3P	1380	0.1	-97.22222	0	0	0	0	0
IKH3C	1400	53.9	5.47945499	0	0	0	0	0	IKH3P	1400	0.5	-92.95775	0	0	0	0	0
IKH3C	1420	35.8	-2.9810369	0	0	0	0	0	IKH3P	1420	2.2	-82.67716	0	0	0	0	0
IKH3C	1440	20.6	-18.253971	0	0	0	0	0	IKH3P	1440	6.7	-67.63285	0	0	0	0	0
IKH3C	1460	9.8	-39.506172	0	0	0	0	0	IKH3P	1460	15.7	-50.15873	0	0	0	0	0
IKH3C	1480	3.7	-62.2449	0	0	0	0	0	IKH3P	1480	29.4	-34.52116	0	0	0	0	0
IKH3C	1500	1.1	-80	0	0	0	0	0	IKH3P	1500	46.6	-22.84769	0	0	0	0	0
IKH3C	1520	0.3	-89.655174	0	0	0	0	0	IKH3P	1520	65.5	-15.48387	0	0	0	0	0
IKH3C	1540	0.1	-92.85714	0	0	0	0	0	IKH3P	1540	85.1	-11.16911	0	0	0	0	0
IKH3C	1560	0.1	-83.333336	0	0	0	0	0	IKH3P	1560	104.8	-8.710802	0	0	0	0	0
Jun-23 (240d 6/30/23); CSize 50; IKM3 1450.00																	
IKM3C	1400	50.9	-6.7765532	0	0	0	0	0	IKM3P	1400	1.9	-84.16667	0	0	0	0	0
IKM3C	1420	34.5	-16.86747	0	0	0	0	0	IKM3P	1420	5.1	-72.43243	0	0	0	0	0
IKM3C	1440	21	-31.147539	0	0	0	0	0	IKM3P	1440	11.2	-58.67159	0	0	0	0	0
IKM3C	1460	11.3	-47.685188	0	0	0	0	0	IKM3P	1460	21.1	-44.17989	0	0	0	0	0
IKM3C	1480	5.3	-63.94558	0	0	0	0	0	IKM3P	1480	34.7	-31.28713	0	0	0	0	0
IKM3C	1500	2.1	-78.125	0	0	0	0	0	IKM3P	1500	51.1	-21.38462	0	0	0	0	0
IKM3C	1520	0.7	-88.333336	0	0	0	0	0	IKM3P	1520	69.4	-14.32099	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
OCTOBER CALL	3.43	6.82	-49.71
OCTOBER PUT	3.43	8.71	-60.62
MEAN	3.43	7.77	-55.83

Implied volatility for ATM		Previous day	1D%CHG
NOVEMBER CALL	3.41	6.28	-45.70
NOVEMBER PUT	3.41	6.28	-45.70
MEAN	3.41	6.28	-45.70

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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