

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
NOV 22	1,445.5	0.50	1,444.0	1447.00	1435.00	5073	31,073
DEC 22	1,447.0	1.00	1,445.5	1447.50	1437.00	422	1,145
JAN 23	1,440.0	0.00	1,438.5	1440.50	1435.00	28	419
MAR 23	1,434.0	-4.00	1,436.0	1436.50	1434.00	6	117

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh
Nov-22 (7d 11/30/22); CSize 50; IKX2 1441.00																	
IKX2C	1310	140	0	0	0	0	0	0	IKX2P	1310	5.1	0	0	0	0	0	0
IKX2C	1320	131.2	0	0	0	0	0	0	IKX2P	1320	6.3	0	0	0	0	0	0
IKX2C	1330	122.6	0	0	0	0	0	0	IKX2P	1330	7.7	0	0	0	0	0	0
IKX2C	1340	114.2	0	0	0	0	0	0	IKX2P	1340	9.3	0	0	0	0	0	0
IKX2C	1350	106.1	0	0	0	0	0	0	IKX2P	1350	11.1	0	0	0	0	0	0
IKX2C	1360	98.199997	0	0	0	0	20	0	IKX2P	1360	13.2	0	0	0	0	0	0
IKX2C	1370	90.599998	0	0	0	0	0	0	IKX2P	1370	15.7	0	0	0	0	0	0
IKX2C	1380	83.300003	0	0	0	0	0	0	IKX2P	1380	18.4	0	0	0	0	0	0
IKX2C	1390	76.400002	0	0	0	0	8	0	IKX2P	1390	21.4	0	0	0	0	0	0
IKX2C	1400	69.800003	0	0	0	0	0	0	IKX2P	1400	24.8	0	0	0	0	0	0
IKX2C	1410	63.5	0	0	0	0	0	0	IKX2P	1410	28.5	0	0	0	0	0	0
IKX2C	1420	57.599998	0	0	0	0	0	0	IKX2P	1420	32.6	0	0	0	0	0	0
IKX2C	1430	52	0	0	0	0	0	0	IKX2P	1430	37	0	0	0	0	0	0
IKX2C	1440	46.799999	0	0	0	0	0	0	IKX2P	1440	41.8	0	0	0	0	4	0
IKX2C	1450	42	0	0	0	0	20	0	IKX2P	1450	47	0	0	0	0	4	0
IKX2C	1460	37.5	0	0	0	0	0	0	IKX2P	1460	52.5	0	0	0	0	0	0
IKX2C	1470	33.299999	0	0	0	0	0	0	IKX2P	1470	58.3	0	0	0	0	0	0
IKX2C	1480	29.5	0	0	0	0	0	0	IKX2P	1480	64.5	0	0	0	0	0	0
IKX2C	1490	26.1	0	0	0	0	0	0	IKX2P	1490	71	0	0	0	0	0	0
IKX2C	1500	22.9	0	0	0	0	0	0	IKX2P	1500	77.9	0	0	0	0	0	0
IKX2C	1510	20.1	0	0	0	0	0	0	IKX2P	1510	85	0	0	0	0	0	0
IKX2C	1520	17.5	0	0	0	0	0	0	IKX2P	1520	92.4	0	0	0	0	0	0
IKX2C	1530	15.2	0	0	0	0	0	0	IKX2P	1530	100.1	0	0	0	0	0	0
IKX2C	1540	13.1	0	0	0	0	0	0	IKX2P	1540	108.1	0	0	0	0	0	0
Dec-22 (37d 12/30/22); CSize 50; IKZ2 1442.00																	
IKZ2C	1320	168.3	0	0	0	0	0	0	IKZ2P	1320	42.6	0	0	0	0	0	0
IKZ2C	1330	161.60001	0	0	0	0	0	0	IKZ2P	1330	45.9	0	0	0	0	0	0
IKZ2C	1340	155.10001	0	0	0	0	0	0	IKZ2P	1340	49.4	0	0	0	0	0	0
IKZ2C	1350	148.7	0	0	0	0	0	0	IKZ2P	1350	53	0	0	0	0	0	0
IKZ2C	1360	142.60001	0	0	0	0	0	0	IKZ2P	1360	56.8	0	0	0	0	0	0
IKZ2C	1370	136.5	0	0	0	0	0	0	IKZ2P	1370	60.8	0	0	0	0	0	0
IKZ2C	1380	130.7	0	0	0	0	0	0	IKZ2P	1380	64.9	0	0	0	0	0	0
IKZ2C	1390	125	0	0	0	0	0	0	IKZ2P	1390	69.2	0	0	0	0	0	0
IKZ2C	1400	119.5	0	0	0	0	0	0	IKZ2P	1400	50	0	0	0	0	0	0
IKZ2C	1410	114.2	0	0	0	0	0	0	IKZ2P	1410	78.3	0	0	0	0	0	0
IKZ2C	1420	109	0	0	0	0	0	0	IKZ2P	1420	83.1	0	0	0	0	0	0
IKZ2C	1430	104	0	0	0	0	0	0	IKZ2P	1430	88.1	0	0	0	0	0	0
IKZ2C	1440	99.199997	0	0	0	0	0	0	IKZ2P	1440	93.2	0	0	0	0	0	0
IKZ2C	1450	94.5	0	0	0	0	0	0	IKZ2P	1450	98.5	0	0	0	0	0	0
IKZ2C	1460	90	0	0	0	0	2	0	IKZ2P	1460	104	0	0	0	0	0	0
IKZ2C	1470	85.699997	0	0	0	0	0	0	IKZ2P	1470	109.6	0	0	0	0	0	0
IKZ2C	1480	81.5	0	0	0	0	0	0	IKZ2P	1480	115.4	0	0	0	0	0	0
IKZ2C	1490	77.5	0	0	0	0	0	0	IKZ2P	1490	121.3	0	0	0	0	0	0
IKZ2C	1500	50	0	0	0	0	0	0	IKZ2P	1500	127.4	0	0	0	0	0	0
IKZ2C	1510	69.900002	0	0	0	0	0	0	IKZ2P	1510	133.7	0	0	0	0	0	0
IKZ2C	1520	66.300003	0	0	0	0	0	0	IKZ2P	1520	140.1	0	0	0	0	0	0
IKZ2C	1530	62.900002	0	0	0	0	0	0	IKZ2P	1530	146.6	0	0	0	0	0	0
IKZ2C	1540	59.599998	0	0	0	0	0	0	IKZ2P	1540	153.3	0	0	0	0	0	0
IKZ2C	1550	56.400002	0	0	0	0	0	0	IKZ2P	1550	160.1	0	0	0	0	0	0
IKZ2C	1560	53.400002	0	0	0	0	0	0	IKZ2P	1560	167.1	0	0	0	0	0	0
IKZ2C	1570	50.5	0	0	0	0	0	0	IKZ2P	1570	174.2	0	0	0	0	0	0
IKZ2C	1580	47.799999	0	0	0	0	0	0	IKZ2P	1580	181.4	0	0	0	0	0	0
IKZ2C	1590	45.099998	0	0	0	0	0	0	IKZ2P	1590	188.7	0	0	0	0	0	0
IKZ2C	1600	42.599998	0	0	0	0	0	0	IKZ2P	1600	196.2	0	0	0	0	0	0
IKZ2C	1610	40.200001	0	0	0	0	0	0	IKZ2P	1610	203.7	0	0	0	0	0	0
IKZ2C	1620	37.900002	0	0	0	0	0	0	IKZ2P	1620	211.4	0	0	0	0	0	0
IKZ2C	1630	35.799999	0	0	0	0	0	0	IKZ2P	1630	219.2	0	0	0	0	0	0
IKZ2C	1640	33.700001	0	0	0	0	0	0	IKZ2P	1640	227.1	0	0	0	0	0	0
Mar-23 (128d 3/31/23); CSize 50; IKH3 1435.00																	
IKH3C	1300	244.8	0	0	0	0	0	0	IKH3P	1300	106.2	0	0	0	0	0	0
IKH3C	1320	233.7	0	0	0	0	0	0	IKH3P	1320	114.9	0	0	0	0	0	0
IKH3C	1340	223	0	0	0	0	0	0	IKH3P	1340	124	0	0	0	0	0	0
IKH3C	1360	212.60001	0	0	0	0	0	0	IKH3P	1360	133.5	0	0	0	0	0	0
IKH3C	1380	202.7	0	0	0	0	0	0	IKH3P	1380	143.3	0	0	0	0	0	0
IKH3C	1400	193.10001	0	0	0	0	0	0	IKH3P	1400	153.5	0	0	0	0	0	0
IKH3C	1420	183.89999	0	0	0	0	0	0	IKH3P	1420	164.1	0	0	0	0	0	0
IKH3C	1440	175	0	0	0	0	0	0	IKH3P	1440	175	0	0	0	0	0	0
IKH3C	1460	166.5	0	0	0	0	0	0	IKH3P	1460	186.3	0	0	0	0	0	0
IKH3C	1480	158.39999	0	0	0	0	0	0	IKH3P	1480	197.9	0	0	0	0	0	0
IKH3C	1500	150.5	0	0	0	0	0	0	IKH3P	1500	209.9	0	0	0	0	0	0
IKH3C	1520	143	0	0	0	0	0	0	IKH3P	1520	222.2	0	0	0	0	0	0
IKH3C	1540	135.8	0	0	0	0	0	0	IKH3P	1540	234.8	0	0	0	0	0	0
IKH3C	1560	129	0	0	0	0	0	0	IKH3P	1560	247.7	0	0	0	0	0	0
Jun-23 (219d 6/30/23); CSize 50; IKM3 1436.00																	
IKM3C	1340	269.39999	0	0	0	0	0	0	IKM3P	1340	173.2	0	0	0	0	0	0
IKM3C	1360	259.89999	0	0	0	0	0	0	IKM3P	1360	183.4	0	0	0	0	0	0
IKM3C	1380	250.7	0	0	0	0	0	0	IKM3P	1380	193.8	0	0	0	0	0	0
IKM3C	1400	241.8	0	0	0	0	0	0	IKM3P	1400	204.6	0	0	0	0	0	0
IKM3C	1420	233.2	0	0	0	0	0	0	IKM3P	1420	215.6	0	0	0	0	0	0
IKM3C	1440	224.89999	0	0	0	0	0	0	IKM3P	1440	226.8	0	0	0	0	0	0
IKM3C	1460	216.8	0	0	0	0	0	0	IKM3P	1460	238.4	0	0	0	0	0	0
IKM3C	1480	209	0	0	0	0	0	0	IKM3P	1480	250.2	0	0	0	0	0	0
IKM3C	1500	201.39999	0	0	0	0	0	0	IKM3P	1500	262.2	0	0	0	0	0	0
IKM3C	1520	194.10001	0	0	0	0	0	0	IKM3P	1520	274.5	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
NOVEMBER CALL	9.25	52.02	-82.22
NOVEMBER PUT	9.25	52.02	-82.22
MEAN	9.25	52.02	-82.22

Implied volatility for ATM		Previous day	1D%CHG
DECEMBER CALL	9.24	51.99	-82.23
DECEMBER PUT	9.26	51.99	-82.19
MEAN	9.25	51.99	-82.21

Source: Bloomberg

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	10Days	20Days	30Days	60Days	90Days
Current	10.62	10.31	13.17	12.05	12.55
1 week ago	8.03	11.58	11.16	12.28	13.61
1 month ago	12.33	12.31	11.76	13.93	15.85
3 months ago	12.32	16.04	15.03	18.19	17.14
6 months ago	12.98	13.57	14.69	16.75	17.57