

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 22	1,486.5	15.50	1,471.0	1494.00	1466.50	14306	34,934
JAN 23	1,486.5	—					
MAR 23	1,478.5	16.50	1,466.0	1486.00	1460.00	126	425
JUN 23	1,475.0	15.50	1,463.0	1481.50	1457.00	93	321

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC
Dec-22 (30d 12/30/22); CSize 50; IKZ2 1482.00																	
IKZ2C	1320	166.1	0	0	0	0	0	0	IKZ2P	1320	0.1	0	0	0	0	0	0
IKZ2C	1330	156.2	0	0	0	0	0	0	IKZ2P	1330	0.1	0	0	0	0	0	0
IKZ2C	1340	146.2	0	0	0	0	0	0	IKZ2P	1340	0.1	0	0	0	0	0	0
IKZ2C	1350	136.3	0	0	0	0	0	0	IKZ2P	1350	0.1	0	0	0	0	0	0
IKZ2C	1360	126.3	0	0	0	0	0	0	IKZ2P	1360	0.1	0	0	0	0	0	0
IKZ2C	1370	116.4	0	0	0	0	0	0	IKZ2P	1370	0.2	0	0	0	0	0	0
IKZ2C	1380	106.6	0	0	0	0	0	0	IKZ2P	1380	0.4	0	0	0	0	0	0
IKZ2C	1390	96.9	0	0	0	0	0	0	IKZ2P	1390	0.6	0	0	0	0	0	0
IKZ2C	1400	87.3	0	0	0	0	0	0	IKZ2P	1400	1	0	0	0	0	0	0
IKZ2C	1410	77.9	0	0	0	0	0	0	IKZ2P	1410	1.6	0	0	0	0	0	0
IKZ2C	1420	68.8	0	0	0	0	0	0	IKZ2P	1420	2.5	0	0	0	0	0	0
IKZ2C	1430	60.1	0	0	0	0	0	0	IKZ2P	1430	3.7	0	0	0	0	0	0
IKZ2C	1440	51.7	0	0	0	0	0	0	IKZ2P	1440	5.4	0	0	0	0	0	0
IKZ2C	1450	44	0	0	0	0	0	0	IKZ2P	1450	7.5	0	0	0	0	0	0
IKZ2C	1460	36.8	0	0	0	0	2	0	IKZ2P	1460	10.3	0	0	0	0	0	0
IKZ2C	1470	30.8	0	0	0	0	40	40	IKZ2P	1470	13.8	0	0	0	0	0	0
IKZ2C	1480	24.5	0	0	0	0	58	34	IKZ2P	1480	18	0	0	0	0	0	0
IKZ2C	1490	19.5	0	0	0	0	0	0	IKZ2P	1490	23	0	0	0	0	0	0
IKZ2C	1500	15.2	0	0	0	0	0	0	IKZ2P	1500	28.7	0	0	0	0	0	0
IKZ2C	1510	11.6	0	0	0	0	0	0	IKZ2P	1510	35.1	0	0	0	0	0	0
IKZ2C	1520	8.7	0	0	0	0	0	0	IKZ2P	1520	42.1	0	0	0	0	0	0
IKZ2C	1530	6.4	0	0	0	0	0	0	IKZ2P	1530	49.8	0	0	0	0	0	0
IKZ2C	1540	4.6	0	0	0	0	0	0	IKZ2P	1540	58	0	0	0	0	0	0
IKZ2C	1550	3.2	0	0	0	0	0	0	IKZ2P	1550	66.6	0	0	0	0	0	0
IKZ2C	1560	2.2	0	0	0	0	0	0	IKZ2P	1560	75.6	0	0	0	0	0	0
IKZ2C	1570	1.5	0	0	0	0	0	0	IKZ2P	1570	84.8	0	0	0	0	0	0
IKZ2C	1580	1	0	0	0	0	0	0	IKZ2P	1580	94.3	0	0	0	0	0	0
IKZ2C	1590	0.6	0	0	0	0	0	0	IKZ2P	1590	103.9	0	0	0	0	0	0
IKZ2C	1600	0.4	0	0	0	0	0	0	IKZ2P	1600	113.6	0	0	0	0	0	0
IKZ2C	1610	0.3	0	0	0	0	0	0	IKZ2P	1610	123.5	0	0	0	0	0	0
IKZ2C	1620	0.2	0	0	0	0	0	0	IKZ2P	1620	133.4	0	0	0	0	0	0
IKZ2C	1630	0.1	0	0	0	0	0	0	IKZ2P	1630	143.3	0	0	0	0	0	0
IKZ2C	1640	0.1	0	0	0	0	0	0	IKZ2P	1640	153.2	0	0	0	0	0	0
Jan-23 (62d 1/31/23); CSize 50; IKF3 1482.00																	
IKF3C	1430	0	0	0	0	0	0	0	IKF3P	1430	0	0	0	0	0	0	0
IKF3C	1440	0	0	0	0	0	0	0	IKF3P	1440	0	0	0	0	0	0	0
IKF3C	1450	0	0	0	0	0	0	0	IKF3P	1450	0	0	0	0	0	0	0
IKF3C	1460	0	0	0	0	0	0	0	IKF3P	1460	0	0	0	0	0	0	0
IKF3C	1470	0	0	0	0	0	0	0	IKF3P	1470	0	0	0	0	0	0	0
IKF3C	1480	0	0	0	0	0	0	0	IKF3P	1480	0	0	0	0	0	0	0
IKF3C	1490	0	0	0	0	0	0	0	IKF3P	1490	0	0	0	0	0	0	0
IKF3C	1500	0	0	0	0	0	0	0	IKF3P	1500	0	0	0	0	0	0	0
IKF3C	1510	0	0	0	0	0	0	0	IKF3P	1510	0	0	0	0	0	0	0
IKF3C	1520	0	0	0	0	0	0	0	IKF3P	1520	0	0	0	0	0	0	0
IKF3C	1530	0	0	0	0	0	0	0	IKF3P	1530	0	0	0	0	0	0	0
IKF3C	1540	0	0	0	0	0	0	0	IKF3P	1540	0	0	0	0	0	0	0
IKF3C	1550	0	0	0	0	0	0	0	IKF3P	1550	0	0	0	0	0	0	0
Mar-23 (121d 3/31/23); CSize 50; IKH3 1475.00																	
IKH3C	1300	178.2	0	0	0	0	0	0	IKH3P	1300	1.4	0	0	0	0	0	0
IKH3C	1320	159.4	0	0	0	0	0	0	IKH3P	1320	2.4	0	0	0	0	0	0
IKH3C	1340	141.1	0	0	0	0	0	0	IKH3P	1340	3.9	0	0	0	0	0	0
IKH3C	1360	123.5	0	0	0	0	0	0	IKH3P	1360	6.1	0	0	0	0	0	0
IKH3C	1380	106.7	0	0	0	0	0	0	IKH3P	1380	9.1	0	0	0	0	0	0
IKH3C	1400	90.9	0	0	0	0	0	0	IKH3P	1400	13.2	0	0	0	0	0	0
IKH3C	1420	76.4	0	0	0	0	0	0	IKH3P	1420	18.5	0	0	0	0	0	0
IKH3C	1440	63.2	0	0	0	0	0	0	IKH3P	1440	25.1	0	0	0	0	0	0
IKH3C	1460	51.5	0	0	0	0	0	0	IKH3P	1460	33.2	0	0	0	0	0	0
IKH3C	1480	41.2	0	0	0	0	0	0	IKH3P	1480	42.7	0	0	0	0	0	0
IKH3C	1500	32.4	0	0	0	0	0	0	IKH3P	1500	53.7	0	0	0	0	0	0
IKH3C	1520	25.1	0	0	0	0	0	0	IKH3P	1520	66.2	0	0	0	0	0	0
IKH3C	1540	19.1	0	0	0	0	0	0	IKH3P	1540	80	0	0	0	0	0	0
IKH3C	1560	14.2	0	0	0	0	0	0	IKH3P	1560	95	0	0	0	0	0	0
Jun-23 (212d 6/30/23); CSize 50; IKM3 1470.00																	
IKM3C	1340	143.3	0	0	0	0	0	0	IKM3P	1340	10.7	0	0	0	0	0	0
IKM3C	1360	127.4	0	0	0	0	0	0	IKM3P	1360	14.4	0	0	0	0	0	0
IKM3C	1380	112.3	0	0	0	0	0	0	IKM3P	1380	19	0	0	0	0	0	0
IKM3C	1400	98.2	0	0	0	0	0	0	IKM3P	1400	24.5	0	0	0	0	0	0
IKM3C	1420	85.1	0	0	0	0	0	0	IKM3P	1420	31.1	0	0	0	0	0	0
IKM3C	1440	73.2	0	0	0	0	0	0	IKM3P	1440	38.8	0	0	0	0	0	0
IKM3C	1460	62.3	0	0	0	0	0	0	IKM3P	1460	47.6	0	0	0	0	0	0
IKM3C	1480	52.6	0	0	0	0	0	0	IKM3P	1480	57.5	0	0	0	0	0	0
IKM3C	1500	44	0	0	0	0	0	0	IKM3P	1500	68.5	0	0	0	0	0	0
IKM3C	1520	36.4	0	0	0	0	0	0	IKM3P	1520	80.6	0	0	0	0	0	0
IKM3C	1540	29.9	0	0	0	0	0	0	IKM3P	1540	93.7	0	0	0	0	0	0
IKM3C	1560	24.3	0	0	0	0	0	0	IKM3P	1560	107.8	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
NOVEMBER CALL	16.03	12.04	33.14
NOVEMBER PUT	16.03	12.04	33.14
MEAN	16.03	12.04	33.14

Implied volatility for ATM		Previous day	1D%CHG
DECEMBER CALL	12.48	15.95	-21.76
DECEMBER PUT	12.48	15.95	-21.76
MEAN	12.48	15.95	-21.76

Source: Bloomberg

	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

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