

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 22	1,492.0	5.50	1,488.0	1503.00	1480.50	8757	33,823
JAN 23	1,493.0	6.50	1,484.0	1500.00	1482.00	106	44
MAR 23	1,483.5	5.00	1,475.0	1492.00	1475.00	32	423
JUN 23	1,481.0	6.00	1,471.5	1488.00	1470.00	55	337

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	Olnt	OICH	Ticker	Strike	Last	1D%	High	Low	Volm	Olnt	OICH
Dec-22 (29d 12/30/22); CSize 50; IKZ2 1492.00																	
IKZ2C	1320	171.6	3.31125259	0	0	0	0	0	IKZ2P	1320	0.1	0	0	0	0	0	0
IKZ2C	1330	161.7	3.52113247	0	0	0	0	0	IKZ2P	1330	0.1	0	0	0	0	0	0
IKZ2C	1340	151.7	3.761971	0	0	0	0	0	IKZ2P	1340	0.1	0	0	0	0	0	0
IKZ2C	1350	141.7	3.96184921	0	0	0	0	0	IKZ2P	1350	0.1	0	0	0	0	0	0
IKZ2C	1360	131.8	4.35471535	0	0	0	0	0	IKZ2P	1360	0.1	0	0	0	0	0	0
IKZ2C	1370	121.8	4.63917255	0	0	0	0	0	IKZ2P	1370	0.1	-50	0	0	0	0	0
IKZ2C	1380	111.9	4.97186184	0	0	0	0	0	IKZ2P	1380	0.2	-50	0	0	0	0	0
IKZ2C	1390	102.1	5.36634922	0	0	0	0	0	IKZ2P	1390	0.3	-50	0	0	0	0	0
IKZ2C	1400	92.4	5.84192276	0	0	0	0	0	IKZ2P	1400	0.6	-40	0	0	0	0	0
IKZ2C	1410	82.8	6.29011393	0	0	0	0	0	IKZ2P	1410	1	-37.5	0	0	0	0	0
IKZ2C	1420	73.5	6.83139563	0	0	0	0	0	IKZ2P	1420	1.6	-36	0	0	0	0	0
IKZ2C	1430	64.4	7.15475082	0	0	0	0	0	IKZ2P	1430	2.5	-32.43243	0	0	0	0	0
IKZ2C	1440	55.7	7.73694515	0	0	0	0	0	IKZ2P	1440	3.8	-29.62963	0	0	0	0	0
IKZ2C	1450	47.5	7.95454979	0	0	0	0	0	IKZ2P	1450	5.6	-25.33333	0	0	0	0	0
IKZ2C	1460	39.9	8.42392445	0	0	0	2	40	IKZ2P	1460	10	-2.912623	10	10	4	4	4
IKZ2C	1470	32.9	8.61818724	0	0	0	40	40	IKZ2P	1470	11	-20.28986	0	0	0	0	0
IKZ2C	1480	26.7	8.97959518	0	0	0	58	34	IKZ2P	1480	14.7	-18.33333	15	14.7	7	7	7
IKZ2C	1490	21.2	8.71795464	0	0	0	0	0	IKZ2P	1490	19.2	-16.52173	0	0	0	0	0
IKZ2C	1500	16.5	8.55263519	0	0	0	0	0	IKZ2P	1500	24.5	-14.63415	0	0	0	0	0
IKZ2C	1510	12.6	8.6206913	0	0	0	0	0	IKZ2P	1510	30.6	-12.82051	0	0	0	0	0
IKZ2C	1520	9.4	8.04597092	0	0	0	0	0	IKZ2P	1520	35.5	-15.67696	0	0	0	0	0
IKZ2C	1530	6.9	7.8125	0	0	0	0	0	IKZ2P	1530	44.8	-10.04016	0	0	0	0	0
IKZ2C	1540	4.9	6.52173758	0	0	0	0	0	IKZ2P	1540	52.8	-8.965516	0	0	0	0	0
IKZ2C	1550	3.4	6.25	0	0	0	0	0	IKZ2P	1550	61.3	-7.957959	0	0	0	0	0
IKZ2C	1560	2.3	4.54545021	0	0	0	0	0	IKZ2P	1560	70.2	-7.142859	0	0	0	0	0
IKZ2C	1570	1.5	0	0	0	0	0	0	IKZ2P	1570	79.4	-6.367928	0	0	0	0	0
IKZ2C	1580	1	0	0	0	0	0	0	IKZ2P	1580	88.8	-5.832452	0	0	0	0	0
IKZ2C	1590	0.6	0	0	0	0	0	0	IKZ2P	1590	98.4	-5.293554	0	0	0	0	0
IKZ2C	1600	0.4	0	0	0	0	0	0	IKZ2P	1600	108.2	-4.753524	0	0	0	0	0
IKZ2C	1610	0.2	-33.333336	0	0	0	0	0	IKZ2P	1610	118	-4.453439	0	0	0	0	0
IKZ2C	1620	0.1	-50	0	0	0	0	0	IKZ2P	1620	127.9	-4.122931	0	0	0	0	0
IKZ2C	1630	0.1	0	0	0	0	0	0	IKZ2P	1630	137.8	-3.838104	0	0	0	0	0
IKZ2C	1640	0.1	0	0	0	0	0	0	IKZ2P	1640	147.7	-3.590077	0	0	0	0	0
Jan-23 (61d 1/31/23); CSize 50; IKF3 1493.00																	
IKF3C	1430	70.3	0	0	0	0	0	0	IKF3P	1430	7.6	0	0	0	0	0	0
IKF3C	1440	62.5	0	0	0	0	0	0	IKF3P	1440	9.7	0	0	0	0	0	0
IKF3C	1450	55.1	0	0	0	0	0	0	IKF3P	1450	12.3	0	0	0	0	0	0
IKF3C	1460	48.3	0	0	0	0	0	0	IKF3P	1460	15.4	0	0	0	0	0	0
IKF3C	1470	41.9	0	0	0	0	0	0	IKF3P	1470	19	0	0	0	0	0	0
IKF3C	1480	36.1	0	0	0	0	0	0	IKF3P	1480	23.1	0	0	0	0	0	0
IKF3C	1490	30.7	0	0	0	0	0	0	IKF3P	1490	27.8	0	0	0	0	0	0
IKF3C	1500	26	0	0	0	0	0	0	IKF3P	1500	32.9	0	0	0	0	0	0
IKF3C	1510	21.7	0	0	0	0	0	0	IKF3P	1510	38.7	0	0	0	0	0	0
IKF3C	1520	18	0	0	0	0	0	0	IKF3P	1520	44.9	0	0	0	0	0	0
IKF3C	1530	14.8	0	0	0	0	0	0	IKF3P	1530	51.6	0	0	0	0	0	0
IKF3C	1540	12	0	0	0	0	0	0	IKF3P	1540	58.8	0	0	0	0	0	0
IKF3C	1550	9.6	0	0	0	0	0	0	IKF3P	1550	66.4	0	0	0	0	0	0
Mar-23 (120d 3/31/23); CSize 50; IKH3 1483.50																	
IKH3C	1300	182.8	2.58136988	0	0	0	0	0	IKH3P	1300	1	-28.57143	0	0	0	0	0
IKH3C	1320	163.8	2.76036263	0	0	0	0	0	IKH3P	1320	1.8	-25.00001	0	0	0	0	0
IKH3C	1340	145.2	2.90573835	0	0	0	0	0	IKH3P	1340	3	-23.07693	0	0	0	0	0
IKH3C	1360	127.2	2.99594402	0	0	0	0	0	IKH3P	1360	4.9	-19.67212	0	0	0	0	0
IKH3C	1380	110	3.09278965	0	0	0	0	0	IKH3P	1380	7.5	-17.58242	0	0	0	0	0
IKH3C	1400	93.8	3.19031477	0	0	0	0	0	IKH3P	1400	11.1	-15.90909	0	0	0	0	0
IKH3C	1420	78.8	3.14136744	0	0	0	0	0	IKH3P	1420	15.9	-14.05405	0	0	0	0	0
IKH3C	1440	65.2	3.16455364	0	0	0	0	0	IKH3P	1440	22.1	-11.95219	0	0	0	0	0
IKH3C	1460	52.9	2.71844864	0	0	0	0	0	IKH3P	1460	29.7	-10.54217	0	0	0	0	0
IKH3C	1480	42.3	2.6698947	0	0	0	0	0	IKH3P	1480	38.8	-9.133493	0	0	0	0	0
IKH3C	1500	33.1	2.16048956	0	0	0	0	0	IKH3P	1500	49.5	-7.821232	0	0	0	0	0
IKH3C	1520	25.5	1.59362555	0	0	0	0	0	IKH3P	1520	61.6	-6.948638	0	0	0	0	0
IKH3C	1540	19.2	0.5235672	0	0	0	0	0	IKH3P	1540	75.2	-6.000006	0	0	0	0	0
IKH3C	1560	14.2	0	0	0	0	0	0	IKH3P	1560	90	-5.263156	0	0	0	0	0
Jun-23 (211d 6/30/23); CSize 50; IKM3 1481.00																	
IKM3C	1340	147.4	2.86111832	0	0	0	0	0	IKM3P	1340	8.9	-16.82243	0	0	0	0	0
IKM3C	1360	131	2.82574892	0	0	0	0	0	IKM3P	1360	12.2	-15.27778	0	0	0	0	0
IKM3C	1380	115.5	2.84950733	0	0	0	0	0	IKM3P	1380	16.3	-14.21053	0	0	0	0	0
IKM3C	1400	101	2.85133123	0	0	0	0	0	IKM3P	1400	21.4	-12.65306	0	0	0	0	0
IKM3C	1420	87.5	2.82021761	0	0	0	0	0	IKM3P	1420	27.6	-11.25402	0	0	0	0	0
IKM3C	1440	75.1	2.59562731	0	0	0	0	0	IKM3P	1440	34.8	-10.30928	0	0	0	0	0
IKM3C	1460	63.8	2.40770578	0	0	0	0	0	IKM3P	1460	43.2	-9.24369	0	0	0	0	0
IKM3C	1480	53.7	2.09126472	0	0	0	0	0	IKM3P	1480	52.7	-8.347827	0	0	0	0	0
IKM3C	1500	44.8	1.81818008	0	0	0	0	0	IKM3P	1500	63.4	-7.445252	0	0	0	0	0
IKM3C	1520	36.9	1.3736248	0	0	0	0	0	IKM3P	1520	75.2	-6.699753	0	0	0	0	0
IKM3C	1540	30.2	1.00334883	0	0	0	0	0	IKM3P	1540	88.1	-5.976522	0	0	0	0	0
IKM3C	1560	24.4	0.41152239	0	0	0	0	0	IKM3P	1560	102	-5.380339	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
NOVEMBER CALL	12.07	16.03	-24.70
NOVEMBER PUT	12.07	16.03	-24.70
MEAN	12.07	16.03	-24.70

Implied volatility for ATM		Previous day	1D%CHG
DECEMBER CALL	12.07	12.48	-3.29
DECEMBER PUT	12.09	12.48	-3.13
MEAN	12.08	12.48	-3.21

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