

Underlying Instrument - FKL I

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 22	1,473.0	8.00	1,466.5	1478.00	1456.50	7860	30,537
JAN 23	1,474.0	6.00	1,467.0	1479.00	1459.00	140	399
MAR 23	1,465.0	7.50	1,455.0	1470.00	1449.50	102	472
JUN 23	1,462.5	6.50	1,452.5	1467.00	1448.50	34	381

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	Olnt	OICh	Ticker	Strike	Last	1D%	High	Low	Volm	Olnt	OICh
Dec-22 (11d 12/30/22); CSize 50; IKZ2 1473.00																	
IKZ2C	1320	152.9	0	0	0	0	0	0	IKZ2P	1320	0.1	0	0	0	0	0	0
IKZ2C	1330	143	0	0	0	0	0	0	IKZ2P	1330	0.2	0	0	0	0	0	0
IKZ2C	1340	133.2	0	0	0	0	0	0	IKZ2P	1340	0.3	0	0	0	0	0	0
IKZ2C	1350	123.3	0	0	0	0	0	0	IKZ2P	1350	0.5	0	0	0	0	0	0
IKZ2C	1360	113.6	0	0	0	0	0	0	IKZ2P	1360	0.8	0	0	0	0	0	0
IKZ2C	1370	104	0	0	0	0	0	0	IKZ2P	1370	1.2	0	0	0	0	0	0
IKZ2C	1380	94.6	0	0	0	0	0	0	IKZ2P	1380	1.7	0	0	0	0	0	0
IKZ2C	1390	85.4	0	0	0	0	0	0	IKZ2P	1390	2.5	0	0	0	0	0	0
IKZ2C	1400	76.5	0	0	0	0	0	0	IKZ2P	1400	3.6	0	0	0	0	0	0
IKZ2C	1410	67.9	0	0	0	0	0	0	IKZ2P	1410	5	0	0	0	0	0	0
IKZ2C	1420	59.7	0	0	0	0	0	0	IKZ2P	1420	6.8	0	0	0	0	0	0
IKZ2C	1430	52	0	0	0	0	0	0	IKZ2P	1430	9	0	0	0	0	0	0
IKZ2C	1440	44.8	0	0	0	0	15	0	IKZ2P	1440	11.8	0	0	0	0	0	0
IKZ2C	1450	38.2	0	0	0	0	15	0	IKZ2P	1450	15.2	0	0	0	0	1	0
IKZ2C	1460	26.7	0	0	0	0	77	25	IKZ2P	1460	12	0	0	0	0	25	20
IKZ2C	1470	26.7	0	0	0	0	95	55	IKZ2P	1470	19.2	0	0	0	0	0	0
IKZ2C	1480	15.5	0	0	0	0	123	15	IKZ2P	1480	25.2	0	0	0	0	11	0
IKZ2C	1490	17.8	0	0	0	0	2	0	IKZ2P	1490	34.7	0	0	0	0	4	0
IKZ2C	1500	14.2	0	0	0	0	0	0	IKZ2P	1500	41.2	0	0	0	0	0	0
IKZ2C	1510	11.2	0	0	0	0	0	0	IKZ2P	1510	48.1	0	0	0	0	0	0
IKZ2C	1520	8.7	0	0	0	0	0	0	IKZ2P	1520	55.6	0	0	0	0	0	0
IKZ2C	1530	6.7	0	0	0	0	0	0	IKZ2P	1530	63.6	0	0	0	0	0	0
IKZ2C	1540	5	0	0	0	0	0	0	IKZ2P	1540	72	0	0	0	0	0	0
IKZ2C	1550	3.7	0	0	0	0	0	0	IKZ2P	1550	80.7	0	0	0	0	0	0
IKZ2C	1560	2.7	0	0	0	0	0	0	IKZ2P	1560	89.6	0	0	0	0	0	0
IKZ2C	1570	2	0	0	0	0	0	0	IKZ2P	1570	98.9	0	0	0	0	0	0
IKZ2C	1580	1.4	0	0	0	0	0	0	IKZ2P	1580	108.3	0	0	0	0	0	0
IKZ2C	1590	1	0	0	0	0	0	0	IKZ2P	1590	117.9	0	0	0	0	0	0
IKZ2C	1600	0.7	0	0	0	0	0	0	IKZ2P	1600	127.5	0	0	0	0	0	0
IKZ2C	1610	0.5	0	0	0	0	0	0	IKZ2P	1610	137.3	0	0	0	0	0	0
IKZ2C	1620	0.3	0	0	0	0	0	0	IKZ2P	1620	147.2	0	0	0	0	0	0
IKZ2C	1630	0.2	0	0	0	0	0	0	IKZ2P	1630	157	0	0	0	0	0	0
IKZ2C	1640	0.1	0	0	0	0	0	0	IKZ2P	1640	167	0	0	0	0	0	0
Jan-23 (43d 1/31/23); CSize 50; IKF3 1474.00																	
IKF3C	1400	90.7	0	0	0	0	0	0	IKF3P	1400	17	0	0	0	0	0	0
IKF3C	1410	83.5	0	0	0	0	0	0	IKF3P	1410	19.8	0	0	0	0	0	0
IKF3C	1420	76.7	0	0	0	0	0	0	IKF3P	1420	22.9	0	0	0	0	0	0
IKF3C	1430	70.2	0	0	0	0	0	0	IKF3P	1430	26.3	0	0	0	0	0	0
IKF3C	1440	64	0	0	0	0	0	0	IKF3P	1440	30.1	0	0	0	0	0	0
IKF3C	1450	58.2	0	0	0	0	0	0	IKF3P	1450	21	0	0	0	0	20	20
IKF3C	1460	52.7	0	0	0	0	0	0	IKF3P	1460	25	0	0	0	0	20	20
IKF3C	1470	47.5	0	0	0	0	0	0	IKF3P	1470	43.6	0	0	0	0	0	0
IKF3C	1480	42.8	0	0	0	0	0	0	IKF3P	1480	48.7	0	0	0	0	0	0
IKF3C	1490	38.3	0	0	0	0	20	0	IKF3P	1490	54.2	0	0	0	0	0	0
IKF3C	1500	34.2	0	0	0	0	0	0	IKF3P	1500	60.1	0	0	0	0	0	0
IKF3C	1510	30.4	0	0	0	0	0	0	IKF3P	1510	66.3	0	0	0	0	0	0
IKF3C	1520	26.9	0	0	0	0	0	0	IKF3P	1520	72.8	0	0	0	0	0	0
IKF3C	1530	23.8	0	0	0	0	0	0	IKF3P	1530	79.6	0	0	0	0	0	0
IKF3C	1540	20.9	0	0	0	0	0	0	IKF3P	1540	86.7	0	0	0	0	0	0
IKF3C	1550	18.3	0	0	0	0	0	0	IKF3P	1550	94.1	0	0	0	0	0	0
Mar-23 (102d 3/31/23); CSize 50; IKH3 1465.00																	
IKH3C	1300	176.6	0	0	0	0	0	0	IKH3P	1300	13	0	0	0	0	0	0
IKH3C	1320	160.5	0	0	0	0	0	0	IKH3P	1320	16.7	0	0	0	0	0	0
IKH3C	1340	145	0	0	0	0	0	0	IKH3P	1340	21.1	0	0	0	0	0	0
IKH3C	1360	130.4	0	0	0	0	0	0	IKH3P	1360	26.3	0	0	0	0	0	0
IKH3C	1380	116.6	0	0	0	0	0	0	IKH3P	1380	32.3	0	0	0	0	0	0
IKH3C	1400	103.7	0	0	0	0	0	0	IKH3P	1400	39.3	0	0	0	0	0	0
IKH3C	1420	91.7	0	0	0	0	0	0	IKH3P	1420	47.1	0	0	0	0	0	0
IKH3C	1440	80.6	0	0	0	0	0	0	IKH3P	1440	55.8	0	0	0	0	0	0
IKH3C	1460	70.5	0	0	0	0	0	0	IKH3P	1460	65.5	0	0	0	0	0	0
IKH3C	1480	61.3	0	0	0	0	0	0	IKH3P	1480	76.1	0	0	0	0	0	0
IKH3C	1500	52.9	0	0	0	0	0	0	IKH3P	1500	87.6	0	0	0	0	0	0
IKH3C	1520	45.5	0	0	0	0	0	0	IKH3P	1520	100	0	0	0	0	0	0
IKH3C	1540	38.9	0	0	0	0	0	0	IKH3P	1540	113.2	0	0	0	0	0	0
IKH3C	1560	33	0	0	0	0	0	0	IKH3P	1560	127.2	0	0	0	0	0	0
Jun-23 (193d 6/30/23); CSize 50; IKM3 1462.50																	
IKM3C	1340	161.1	0	0	0	0	0	0	IKM3P	1340	40.7	0	0	0	0	0	0
IKM3C	1360	148.1	0	0	0	0	0	0	IKM3P	1360	47.3	0	0	0	0	0	0
IKM3C	1380	135.8	0	0	0	0	0	0	IKM3P	1380	54.7	0	0	0	0	0	0
IKM3C	1400	124.1	0	0	0	0	0	0	IKM3P	1400	62.6	0	0	0	0	0	0
IKM3C	1420	113.1	0	0	0	0	0	0	IKM3P	1420	71.3	0	0	0	0	0	0
IKM3C	1440	102.8	0	0	0	0	0	0	IKM3P	1440	80.7	0	0	0	0	0	0
IKM3C	1460	93.2	0	0	0	0	0	0	IKM3P	1460	90.7	0	0	0	0	0	0
IKM3C	1480	84.2	0	0	0	0	0	0	IKM3P	1480	101.4	0	0	0	0	0	0
IKM3C	1500	75.9	0	0	0	0	0	0	IKM3P	1500	112.8	0	0	0	0	0	0
IKM3C	1520	68.3	0	0	0	0	0	0	IKM3P	1520	124.8	0	0	0	0	0	0
IKM3C	1540	61.2	0	0	0	0	0	0	IKM3P	1540	137.4	0	0	0	0	0	0
IKM3C	1560	54.7	0	0	0	0	0	0	IKM3P	1560	150.6	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
DECEMBER CALL	20.24	14.05	44.06
DECEMBER PUT	18.20	14.05	29.54
MEAN	19.22	14.05	36.80

Implied volatility for ATM		Previous day	1D%CHG
JANUARY CALL	21.92	14.07	55.79
JANUARY PUT	21.93	14.08	55.75
MEAN	21.93	14.08	55.77

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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