

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 22	1,472.5	2.00	1,476.0	1481.00	1469.00	10536	23,561
JAN 23	1,476.5	3.00	1,478.0	1483.00	1472.50	7010	8,785
MAR 23	1,467.0	3.00	1,469.0	1473.50	1463.00	40	509
JUN 23	1,463.5	3.00	1,466.0	1469.00	1460.00	16	384

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC
Dec-22 (2d 12/30/22); CSize 50; IKZ2 1474.50																	
IKZ2C	1320	152.5	0	0	0	0	0	0	IKZ2P	1320	0.1	0	0	0	0	0	0
IKZ2C	1330	142.5	0	0	0	0	0	0	IKZ2P	1330	0.1	0	0	0	0	0	0
IKZ2C	1340	132.5	0	0	0	0	0	0	IKZ2P	1340	0.1	0	0	0	0	0	0
IKZ2C	1350	122.5	0	0	0	0	0	0	IKZ2P	1350	0.1	0	0	0	0	0	0
IKZ2C	1360	112.5	0	0	0	0	0	0	IKZ2P	1360	0.1	0	0	0	0	0	0
IKZ2C	1370	102.5	0	0	0	0	0	0	IKZ2P	1370	0.1	0	0	0	0	0	0
IKZ2C	1380	92.5	0	0	0	0	0	0	IKZ2P	1380	0.1	0	0	0	0	0	0
IKZ2C	1390	82.5	0	0	0	0	0	0	IKZ2P	1390	0.1	0	0	0	0	0	0
IKZ2C	1400	72.6	0	0	0	0	0	0	IKZ2P	1400	0.1	0	0	0	0	0	0
IKZ2C	1410	62.7	0	0	0	0	0	0	IKZ2P	1410	0.2	0	0	0	0	0	0
IKZ2C	1420	53	0	0	0	0	0	0	IKZ2P	1420	0.5	0	0	0	0	0	0
IKZ2C	1430	43.6	0	0	0	0	0	0	IKZ2P	1430	1.1	0	0	0	0	0	0
IKZ2C	1440	34.8	0	0	0	0	15	0	IKZ2P	1440	2.3	0	0	0	0	0	0
IKZ2C	1450	26.7	0	0	0	0	15	0	IKZ2P	1450	4.2	0	0	0	0	1	0
IKZ2C	1460	19.6	0	0	0	0	107	10	IKZ2P	1460	7.1	0	0	0	0	25	0
IKZ2C	1470	13.7	0	0	0	0	190	20	IKZ2P	1470	9.9	0	0	0	0	0	0
IKZ2C	1480	9	0	0	0	0	139	0	IKZ2P	1480	16.5	0	0	0	0	11	0
IKZ2C	1490	5.6	0	0	0	0	20	0	IKZ2P	1490	23.1	0	0	0	0	8	0
IKZ2C	1500	3.3	0	0	0	0	0	0	IKZ2P	1500	30.8	0	0	0	0	0	0
IKZ2C	1510	1.8	0	0	0	0	0	0	IKZ2P	1510	39.3	0	0	0	0	0	0
IKZ2C	1520	0.9	0	0	0	0	0	0	IKZ2P	1520	48.4	0	0	0	0	0	0
IKZ2C	1530	0.4	0	0	0	0	0	0	IKZ2P	1530	57.9	0	0	0	0	0	0
IKZ2C	1540	0.2	0	0	0	0	0	0	IKZ2P	1540	67.7	0	0	0	0	0	0
IKZ2C	1550	0.1	0	0	0	0	0	0	IKZ2P	1550	77.6	0	0	0	0	0	0
IKZ2C	1560	0.1	0	0	0	0	0	0	IKZ2P	1560	87.5	0	0	0	0	0	0
IKZ2C	1570	0.1	0	0	0	0	0	0	IKZ2P	1570	97.5	0	0	0	0	0	0
IKZ2C	1580	0.1	0	0	0	0	0	0	IKZ2P	1580	107.5	0	0	0	0	0	0
IKZ2C	1590	0.1	0	0	0	0	0	0	IKZ2P	1590	117.5	0	0	0	0	0	0
IKZ2C	1600	0.1	0	0	0	0	0	0	IKZ2P	1600	127.5	0	0	0	0	0	0
IKZ2C	1610	0.1	0	0	0	0	0	0	IKZ2P	1610	137.5	0	0	0	0	0	0
IKZ2C	1620	0.1	0	0	0	0	0	0	IKZ2P	1620	147.5	0	0	0	0	0	0
IKZ2C	1630	0.1	0	0	0	0	0	0	IKZ2P	1630	157.5	0	0	0	0	0	0
IKZ2C	1640	0.1	0	0	0	0	0	0	IKZ2P	1640	167.5	0	0	0	0	0	0
Jan-23 (34d 1/31/23); CSize 50; IKF3 1478.00																	
IKF3C	1400	90.1	0	0	0	0	0	0	IKF3P	1400	13.8	0	0	0	0	0	0
IKF3C	1410	82.7	0	0	0	0	0	0	IKF3P	1410	16.3	0	0	0	0	0	0
IKF3C	1420	75.6	0	0	0	0	0	0	IKF3P	1420	19.2	0	0	0	0	0	0
IKF3C	1430	68.8	0	0	0	0	0	0	IKF3P	1430	22.4	0	0	0	0	0	0
IKF3C	1440	62.4	0	0	0	0	0	0	IKF3P	1440	26	0	0	0	0	0	0
IKF3C	1450	56.4	0	0	0	0	0	0	IKF3P	1450	30	0	0	0	0	20	0
IKF3C	1460	50.8	0	0	0	0	0	0	IKF3P	1460	34.3	0	0	0	0	40	0
IKF3C	1470	45.5	0	0	0	0	0	0	IKF3P	1470	29.5	0	0	0	0	0	0
IKF3C	1480	40.6	0	0	0	0	0	0	IKF3P	1480	44.1	0	0	0	0	0	0
IKF3C	1490	28	0	0	0	0	20	0	IKF3P	1490	49.5	0	0	0	0	0	0
IKF3C	1500	31.9	0	0	0	0	0	0	IKF3P	1500	55.3	0	0	0	0	0	0
IKF3C	1510	28.1	0	0	0	0	0	0	IKF3P	1510	61.5	0	0	0	0	0	0
IKF3C	1520	24.6	0	0	0	0	0	0	IKF3P	1520	68	0	0	0	0	0	0
IKF3C	1530	21.5	0	0	0	0	0	0	IKF3P	1530	74.9	0	0	0	0	0	0
IKF3C	1540	18.7	0	0	0	0	0	0	IKF3P	1540	82	0	0	0	0	0	0
IKF3C	1550	16.2	0	0	0	0	0	0	IKF3P	1550	89.5	0	0	0	0	0	0
Mar-23 (93d 3/31/23); CSize 50; IKH3 1469.00																	
IKH3C	1300	178.6	0	0	0	0	0	0	IKH3P	1300	12.8	0	0	0	0	0	0
IKH3C	1320	162.4	0	0	0	0	0	0	IKH3P	1320	16.5	0	0	0	0	0	0
IKH3C	1340	146.9	0	0	0	0	0	0	IKH3P	1340	20.8	0	0	0	0	0	0
IKH3C	1360	132.2	0	0	0	0	0	0	IKH3P	1360	26	0	0	0	0	0	0
IKH3C	1380	118.3	0	0	0	0	0	0	IKH3P	1380	32	0	0	0	0	0	0
IKH3C	1400	105.3	0	0	0	0	0	0	IKH3P	1400	38.8	0	0	0	0	0	0
IKH3C	1420	93.2	0	0	0	0	0	0	IKH3P	1420	46.6	0	0	0	0	0	0
IKH3C	1440	82	0	0	0	0	0	0	IKH3P	1440	55.3	0	0	0	0	0	0
IKH3C	1460	71.8	0	0	0	0	0	0	IKH3P	1460	64.9	0	0	0	0	0	0
IKH3C	1480	62.5	0	0	0	0	0	0	IKH3P	1480	75.4	0	0	0	0	0	0
IKH3C	1500	54.1	0	0	0	0	0	0	IKH3P	1500	86.8	0	0	0	0	0	0
IKH3C	1520	46.5	0	0	0	0	0	0	IKH3P	1520	99.1	0	0	0	0	0	0
IKH3C	1540	39.8	0	0	0	0	0	0	IKH3P	1540	112.2	0	0	0	0	0	0
IKH3C	1560	33.8	0	0	0	0	0	0	IKH3P	1560	126.1	0	0	0	0	0	0
Jun-23 (184d 6/30/23); CSize 50; IKM3 1466.50																	
IKM3C	1340	164.3	0	0	0	0	0	0	IKM3P	1340	42.7	0	0	0	0	0	0
IKM3C	1360	151.3	0	0	0	0	0	0	IKM3P	1360	49.5	0	0	0	0	0	0
IKM3C	1380	139	0	0	0	0	0	0	IKM3P	1380	56.9	0	0	0	0	0	0
IKM3C	1400	127.4	0	0	0	0	0	0	IKM3P	1400	64.9	0	0	0	0	0	0
IKM3C	1420	116.5	0	0	0	0	0	0	IKM3P	1420	73.6	0	0	0	0	0	0
IKM3C	1440	106.2	0	0	0	0	0	0	IKM3P	1440	83	0	0	0	0	0	0
IKM3C	1460	96.5	0	0	0	0	0	0	IKM3P	1460	93.1	0	0	0	0	0	0
IKM3C	1480	87.5	0	0	0	0	0	0	IKM3P	1480	103.8	0	0	0	0	0	0
IKM3C	1500	79.2	0	0	0	0	0	0	IKM3P	1500	115.1	0	0	0	0	0	0
IKM3C	1520	71.5	0	0	0	0	0	0	IKM3P	1520	127.1	0	0	0	0	0	0
IKM3C	1540	64.3	0	0	0	0	0	0	IKM3P	1540	139.6	0	0	0	0	0	0
IKM3C	1560	57.8	0	0	0	0	0	0	IKM3P	1560	152.7	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
DECEMBER CALL	23.30	18.02	29.30
DECEMBER PUT	21.46	18.17	18.11
MEAN	22.38	18.10	23.68

Implied volatility for ATM		Previous day	1D%CHG
JANUARY CALL	23.25	18.16	28.03
JANUARY PUT	21.41	18.19	17.70
MEAN	22.33	18.18	22.86

Source: Bloomberg

	10Days	20Days	30Days	60Days	90Days
Current	10.04	9.48	12.42	12.05	12.47
1 week ago	10.74	11.66	12.09	12.64	13.41
1 month ago	11.99	11.27	11.06	13.11	15.75
3 months ago	11.73	15.71	15.20	18.16	17.21
6 months ago	9.21	13.95	15.25	16.01	17.45

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