

Underlying Instrument - FKL

Cont	Sett	Change	Open	High	Low	Volm	Open Int
NOV 22	1,453.0	(8.0)	1,461.5	1,466.5	1,446.0	8,197	30,058
DEC 22	1,453.0	(7.5)	1,460.0	1,465.5	1,447.5	112	418
MAR 23	1,444.5	(8.5)	1,453.0	1,459.0	1,440.0	47	326
JUN 23	1,443.5	(9.5)	1,455.5	1,455.5	1,437.5	48	29

Calls										Puts							
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICn	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICn
Nov-22 (29d 11/30/22); CSize 50; IKX2 1453.00																	
IKX2C	1310	142.7	-5.3085623	0	0	0	0	0	IKX2P	1310	0.1	0	0	0	0	0	0
IKX2C	1320	132.7	-5.688854	0	0	0	0	0	IKX2P	1320	0.1	0	0	0	0	0	0
IKX2C	1330	122.7	-6.1208906	0	0	0	0	0	IKX2P	1330	0.1	0	0	0	0	0	0
IKX2C	1340	112.8	-6.5451503	0	0	0	0	0	IKX2P	1340	0.1	0	0	0	0	0	0
IKX2C	1350	102.8	-7.2202148	0	0	0	0	0	IKX2P	1350	0.1	0	0	0	0	0	0
IKX2C	1360	92.8	-7.9365072	0	0	0	20	0	IKX2P	1360	0.1	0	0	0	0	0	0
IKX2C	1370	82.8	-8.8105736	0	0	0	0	0	IKX2P	1370	0.1	0	0	0	0	0	0
IKX2C	1380	72.9	-9.8887501	0	0	0	0	0	IKX2P	1380	0.1	0	0	0	0	0	0
IKX2C	1390	62.9	-11.408448	0	0	0	8	0	IKX2P	1390	0.1	0	0	0	0	0	0
IKX2C	1400	53.1	-13.235294	0	0	0	0	0	IKX2P	1400	0.2	-33.33334	0	0	0	0	0
IKX2C	1410	43.4	-16.054159	0	0	0	0	0	IKX2P	1410	0.5	-37.5	0	0	0	0	0
IKX2C	1420	34.1	-19.764709	0	0	0	0	0	IKX2P	1420	1.2	-20	0	0	0	0	0
IKX2C	1430	25.5	-24.556213	25.5	25.5	19	19	19	IKX2P	1430	2.6	-10.34483	0	0	0	0	0
IKX2C	1440	18	-30.76923	0	0	0	0	0	IKX2P	1440	5	0	0	0	0	0	0
IKX2C	1450	11.8	-38.541668	0	0	0	0	0	IKX2P	1450	13.6	65.85367	0	0	0	4	0
IKX2C	1460	10	-25.925928	0	0	0	0	0	IKX2P	1460	16	28	0	0	0	0	0
IKX2C	1470	6	-33.33332	0	0	0	0	0	IKX2P	1470	20.9	16.11111	0	0	0	0	0
IKX2C	1480	2	-64.912285	0	0	0	0	0	IKX2P	1480	28.9	17.00405	0	0	0	0	0
IKX2C	1490	0.9	-73.529411	0	0	0	0	0	IKX2P	1490	37.8	16.66666	0	0	0	0	0
IKX2C	1500	0.4	-78.947365	0	0	0	0	0	IKX2P	1500	47.3	15.93137	0	0	0	0	0
IKX2C	1510	0.1	-90	0	0	0	0	0	IKX2P	1510	57	14.22845	0	0	0	0	0
IKX2C	1520	0.1	-80	0	0	0	0	0	IKX2P	1520	66.9	12.62627	0	0	0	0	0
Dec-22 (59d 12/30/22); CSize 50; IKZ2 1453.00																	
IKZ2C	1320	132.4	-5.3609729	0	0	0	0	0	IKZ2P	1320	0.1	0	0	0	0	0	0
IKZ2C	1340	112.5	-6.25	0	0	0	0	0	IKZ2P	1340	0.1	0	0	0	0	0	0
IKZ2C	1360	92.6	-7.5848284	0	0	0	0	0	IKZ2P	1360	0.1	-50	0	0	0	0	0
IKZ2C	1380	73	-9.6534672	0	0	0	0	0	IKZ2P	1380	0.3	-57.14285	0	0	0	0	0
IKZ2C	1400	53.9	-13.204503	0	0	0	0	0	IKZ2P	1400	1.1	-42.10526	0	0	0	0	0
IKZ2C	1420	36.4	-19.111109	0	0	0	0	0	IKZ2P	1420	3.6	-21.73913	0	0	0	0	0
IKZ2C	1440	21.9	-27.483446	0	0	0	0	0	IKZ2P	1440	8.9	-9.183681	0	0	0	0	0
IKZ2C	1460	11.4	-38.709682	0	0	0	0	0	IKZ2P	1460	18.4	1.65745	0	0	0	0	0
IKZ2C	1480	5	-51.456306	0	0	0	0	0	IKZ2P	1480	31.9	7.046986	0	0	0	0	0
IKZ2C	1500	1.8	-65.384613	0	0	0	0	0	IKZ2P	1500	48.6	9.213484	0	0	0	0	0
IKZ2C	1520	0.6	-73.91304	0	0	0	0	0	IKZ2P	1520	67.3	9.430897	0	0	0	0	0
IKZ2C	1540	0.1	-88.888893	0	0	0	0	0	IKZ2P	1540	86.8	8.364546	0	0	0	0	0
IKZ2C	1560	0.1	-66.666672	0	0	0	0	0	IKZ2P	1560	106.6	7.243454	0	0	0	0	0
IKZ2C	1580	0.1	0	0	0	0	0	0	IKZ2P	1580	126.4	6.129301	0	0	0	0	0
IKZ2C	1600	0.1	0	0	0	0	0	0	IKZ2P	1600	146.4	5.399573	0	0	0	0	0
IKZ2C	1620	0.1	0	0	0	0	0	0	IKZ2P	1620	166.3	4.722917	0	0	0	0	0
IKZ2C	1640	0.1	0	0	0	0	0	0	IKZ2P	1640	186.2	4.196978	0	0	0	0	0
Mar-23 (150d 3/31/23); CSize 50; IKH3 1444.50																	
IKH3C	1300	142.9	-5.6765798	0	0	0	0	0	IKH3P	1300	0.1	-66.66667	0	0	0	0	0
IKH3C	1320	123.3	-6.7322197	0	0	0	0	0	IKH3P	1320	0.2	-71.42857	0	0	0	0	0
IKH3C	1340	104	-8.1272068	0	0	0	0	0	IKH3P	1340	0.7	-56.25	0	0	0	0	0
IKH3C	1360	85.2	-10.315794	0	0	0	0	0	IKH3P	1360	1.6	-46.66666	0	0	0	0	0
IKH3C	1380	67.4	-13.256109	0	0	0	0	0	IKH3P	1380	3.6	-34.54546	0	0	0	0	0
IKH3C	1400	51.1	-17.313915	0	0	0	0	0	IKH3P	1400	7.1	-24.46808	0	0	0	0	0
IKH3C	1420	36.9	-22.478985	0	0	0	0	0	IKH3P	1420	12.7	-15.33334	0	0	0	0	0
IKH3C	1440	25.2	-29.01408	0	0	0	0	0	IKH3P	1440	20.7	-8.40708	0	0	0	0	0
IKH3C	1460	16.2	-36.220467	0	0	0	0	0	IKH3P	1460	31.5	-2.777785	0	0	0	0	0
IKH3C	1480	9.8	-44.31818	0	0	0	0	0	IKH3P	1480	44.9	1.354408	0	0	0	0	0
IKH3C	1500	5.5	-52.588208	0	0	0	0	0	IKH3P	1500	60.4	3.958702	0	0	0	0	0
IKH3C	1520	2.9	-60.81081	0	0	0	0	0	IKH3P	1520	77.5	5.298913	0	0	0	0	0
IKH3C	1540	1.4	-68.888893	0	0	0	0	0	IKH3P	1540	95.8	5.856359	0	0	0	0	0
IKH3C	1560	0.6	-76.923073	0	0	0	0	0	IKH3P	1560	114.8	5.904055	0	0	0	0	0
Jun-23 (241d 6/30/23); CSize 50; IKM3 1443.50																	
IKM3C	1400	54.6	0	0	0	0	0	0	IKM3P	1400	12	0	0	0	0	0	0
IKM3C	1420	41.5	0	0	0	0	0	0	IKM3P	1420	18.5	0	0	0	0	0	0
IKM3C	1440	30.5	0	0	0	0	0	0	IKM3P	1440	27.1	0	0	0	0	0	0
IKM3C	1460	21.6	0	0	0	0	0	0	IKM3P	1460	37.8	0	0	0	0	0	0
IKM3C	1480	14.7	0	0	0	0	0	0	IKM3P	1480	50.5	0	0	0	0	0	0
IKM3C	1500	9.6	0	0	0	0	0	0	IKM3P	1500	65	0	0	0	0	0	0
IKM3C	1520	6	0	0	0	0	0	0	IKM3P	1520	81	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG	
OCTOBER CALL	6.82	12.06	-43.45
OCTOBER PUT	8.71	12.06	-27.78
MEAN	7.77	12.06	-35.61

	10Days	20Days	30Days	60Days	90Days
Current	9.81	9.73	12.95	12.24	12.72
1 week ago	9.32	11.78	11.50	12.46	15.22
1 month ago	12.96	12.09	12.32	13.99	16.04
3 months ago	16.97	16.09	15.50	18.20	17.22
6 months ago	14.34	16.75	14.83	17.47	17.62

Implied volatility for ATM	Previous day	1D%CHG	
NOVEMBER CALL	6.28	7.79	-19.38
NOVEMBER PUT	6.28	7.79	-19.38
MEAN	6.28	7.79	-19.38

Source: Bloomberg

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