

**Underlying Instrument - FKL1**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
NOV 22	1,414.0	(48.0)	1,458.0	1,460.0	1,412.5	14,311	31,461
DEC 22	1,414.5	(48.0)	1,459.5	1,459.5	1,414.0	281	506
MAR 23	1,408.5	(45.5)	1,451.0	1,453.5	1,407.0	100	386
JUN 23	1,406.0	(44.0)	1,449.5	1,449.5	1,406.0	41	57

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICn		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICn
<b>Nov-22 (27d 11/30/22); CSize 50; IKX2 1414.00</b>																		
IKX2C	1310	103.8	-31.575478	0	0	0	0	0	0	IKX2P	1310	0.1	0	0	0	0	0	0
IKX2C	1320	93.8	-33.80381	0	0	0	0	0	0	IKX2P	1320	0.1	0	0	0	0	0	0
IKX2C	1330	83.9	-36.294601	0	0	0	0	0	0	IKX2P	1330	0.1	0	0	0	0	0	0
IKX2C	1340	73.9	-39.326763	0	0	0	0	0	0	IKX2P	1340	0.1	0	0	0	0	0	0
IKX2C	1350	64	-42.754917	0	0	0	0	0	0	IKX2P	1350	0.1	0	0	0	0	0	0
IKX2C	1360	54.3	-46.660118	0	0	0	20	0	0	IKX2P	1360	0.4	300	0	0	0	0	0
IKX2C	1370	44.7	-51.30719	0	0	0	0	0	0	IKX2P	1370	0.8	700	0	0	0	0	0
IKX2C	1380	35.7	-56.356968	0	0	0	0	0	0	IKX2P	1380	1.8	1700	0	0	0	0	0
IKX2C	1390	27.4	-61.891521	0	0	0	8	0	0	IKX2P	1390	3.4	3300	0	0	0	0	0
IKX2C	1400	20	-67.689827	0	0	0	0	0	0	IKX2P	1400	6	5900	0	0	0	0	0
IKX2C	1410	13.9	-73.217728	0	0	0	0	0	0	IKX2P	1410	9.9	9799.999	0	0	0	0	0
IKX2C	1420	9.1	-78.281624	0	0	0	0	0	0	IKX2P	1420	15	14900	0	0	0	0	0
IKX2C	1430	5.5	-82.8125	0	0	0	0	0	0	IKX2P	1430	21.5	21400	0	0	0	0	0
IKX2C	1440	3.2	-85.650223	0	0	0	0	0	0	IKX2P	1440	29.1	9600	0	0	0	0	0
IKX2C	1450	1.7	-87.313431	0	0	0	0	0	0	IKX2P	1450	37.6	2406.667	0	0	0	4	0
IKX2C	1460	0.8	-87.878784	0	0	0	0	0	0	IKX2P	1460	46.7	915.2174	0	0	0	0	0
IKX2C	1470	0.4	-83.333336	0	0	0	0	0	0	IKX2P	1470	56.3	441.3462	0	0	0	0	0
IKX2C	1480	0.2	-66.666672	0	0	0	0	0	0	IKX2P	1480	66	254.8387	0	0	0	0	0
IKX2C	1490	0.1	0	0	0	0	0	0	0	IKX2P	1490	75.9	170.1068	0	0	0	0	0
IKX2C	1500	0.1	0	0	0	0	0	0	0	IKX2P	1500	85.9	126.6491	0	0	0	0	0
IKX2C	1510	0.1	0	0	0	0	0	0	0	IKX2P	1510	95.8	100	0	0	0	0	0
IKX2C	1520	0.1	0	0	0	0	0	0	0	IKX2P	1520	105.8	82.72884	0	0	0	0	0
<b>Dec-22 (57d 12/30/22); CSize 50; IKZ2 1414.50</b>																		
IKZ2C	1320	94.3	-33.544743	0	0	0	0	0	0	IKZ2P	1320	0.2	100	0	0	0	0	0
IKZ2C	1330	84.5	-35.936314	0	0	0	0	0	0	IKZ2P	1330	0.3	200	0	0	0	0	0
IKZ2C	1340	74.8	-38.688522	0	0	0	0	0	0	IKZ2P	1340	0.6	500	0	0	0	0	0
IKZ2C	1350	65.4	-41.60714	0	0	0	0	0	0	IKZ2P	1350	1.1	1000	0	0	0	0	0
IKZ2C	1360	56.2	-44.955921	0	0	0	0	0	0	IKZ2P	1360	1.9	1800	0	0	0	0	0
IKZ2C	1370	47.5	-48.425621	0	0	0	0	0	0	IKZ2P	1370	3.2	3100	0	0	0	0	0
IKZ2C	1380	39.3	-52.131546	0	0	0	0	0	0	IKZ2P	1380	5	4900	0	0	0	0	0
IKZ2C	1390	31.9	-55.817177	0	0	0	0	0	0	IKZ2P	1390	7.5	7400	0	0	0	0	0
IKZ2C	1400	25.2	-59.485531	0	0	0	0	0	0	IKZ2P	1400	10.7	10600	0	0	0	0	0
IKZ2C	1410	19.4	-62.906311	0	0	0	0	0	0	IKZ2P	1410	14.9	14800	0	0	0	0	0
IKZ2C	1420	14.5	-65.801888	0	0	0	0	0	0	IKZ2P	1420	20	19900	0	0	0	0	0
IKZ2C	1430	10.5	-67.987808	0	0	0	0	0	0	IKZ2P	1430	26	6400	0	0	0	0	0
IKZ2C	1440	7.4	-68.776367	0	0	0	0	0	0	IKZ2P	1440	32.8	2633.333	0	0	0	0	0
IKZ2C	1450	5.1	-67.307693	0	0	0	0	0	0	IKZ2P	1450	40.4	1162.5	0	0	0	0	0
IKZ2C	1460	3.3	-64.13044	0	0	0	0	0	0	IKZ2P	1460	48.7	626.8657	0	0	0	0	0
IKZ2C	1470	2.1	-55.319149	0	0	0	0	0	0	IKZ2P	1470	57.4	370.4919	0	0	0	0	0
IKZ2C	1480	1.3	-38.095238	0	0	0	0	0	0	IKZ2P	1480	66.5	241.0256	0	0	0	0	0
<b>Mar-23 (148d 3/31/23); CSize 50; IKH3 1408.50</b>																		
IKH3C	1300	108.6	-28.693373	0	0	0	0	0	0	IKH3P	1300	1.4	1300	0	0	0	0	0
IKH3C	1320	90.3	-31.849056	0	0	0	0	0	0	IKH3P	1320	2.9	2800	0	0	0	0	0
IKH3C	1340	73.1	-35.137535	0	0	0	0	0	0	IKH3P	1340	5.4	5300	0	0	0	0	0
IKH3C	1360	57.3	-38.387096	0	0	0	0	0	0	IKH3P	1360	9.3	9200	0	0	0	0	0
IKH3C	1380	43.3	-40.927696	0	0	0	0	0	0	IKH3P	1380	15.2	15100	0	0	0	0	0
IKH3C	1400	31.5	-41.558445	0	0	0	0	0	0	IKH3P	1400	23.1	4520	0	0	0	0	0
IKH3C	1420	22	-38.547485	0	0	0	0	0	0	IKH3P	1420	33.4	1418.182	0	0	0	0	0
IKH3C	1440	14.7	-28.640778	0	0	0	0	0	0	IKH3P	1440	45.8	583.5821	0	0	0	0	0
IKH3C	1460	9.4	-4.0816364	0	0	0	0	0	0	IKH3P	1460	60.3	284.0764	0	0	0	0	0
IKH3C	1480	5.7	54.0540466	0	0	0	0	0	0	IKH3P	1480	76.4	159.864	0	0	0	0	0
IKH3C	1500	3.3	200	0	0	0	0	0	0	IKH3P	1500	93.8	101.2876	0	0	0	0	0
IKH3C	1520	1.8	499.999939	0	0	0	0	0	0	IKH3P	1520	112	70.99236	0	0	0	0	0
IKH3C	1540	1	900	0	0	0	0	0	0	IKH3P	1540	131	53.93655	0	0	0	0	0
IKH3C	1560	0.5	400	0	0	0	0	0	0	IKH3P	1560	150.2	43.32061	0	0	0	0	0
<b>Jun-23 (239d 6/30/23); CSize 50; IKM3 1406.00</b>																		
IKM3C	1380	48.2	-30.346817	0	0	0	0	0	0	IKM3P	1380	22.7	3683.333	0	0	0	0	0
IKM3C	1400	37.2	-26.91552	0	0	0	0	0	0	IKM3P	1400	31.3	1547.368	0	0	0	0	0
IKM3C	1420	28	-18.840582	0	0	0	0	0	0	IKM3P	1420	41.7	717.6471	0	0	0	0	0
IKM3C	1440	20.5	-2.3809552	0	0	0	0	0	0	IKM3P	1440	53.8	380.3571	0	0	0	0	0
IKM3C	1460	14.6	29.2035465	0	0	0	0	0	0	IKM3P	1460	67.5	219.9052	0	0	0	0	0
IKM3C	1480	10.1	90.56604	0	0	0	0	0	0	IKM3P	1480	82.7	138.3285	0	0	0	0	0
IKM3C	1500	6.8	223.809555	0	0	0	0	0	0	IKM3P	1500	99	93.73777	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
OCTOBER CALL	7.72	3.43
OCTOBER PUT	7.69	3.43
MEAN	7.71	3.43

	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	7.69	3.41
NOVEMBER PUT	7.69	3.41
MEAN	7.69	3.41

Source: Bloomberg

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