

**Underlying Instrument - FKL1**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 22	1,460.5	-4.50	1,463.0	1474.00	1459.00	7828	29,631
JAN 23	1,463.5	-5.00	1,472.0	1475.00	1462.00	115	199
MAR 23	1,454.0	-4.00	1,457.5	1460.50	1452.50	52	460
JUN 23	1,452.0	-3.00	1,461.5	1461.50	1450.00	33	359

Calls											Puts										
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl				
<b>Dec-22 (22d 12/30/22); CSize 50; IKZ2 1470.00</b>																					
IKZ2C	1320	140.4	0	0	0	0	0	0	IKZ2P	1320	0.2	0	0	0	0	0	0				
IKZ2C	1330	130.5	0	0	0	0	0	0	IKZ2P	1330	0.3	0	0	0	0	0	0				
IKZ2C	1340	120.7	0	0	0	0	0	0	IKZ2P	1340	0.4	0	0	0	0	0	0				
IKZ2C	1350	111	0	0	0	0	0	0	IKZ2P	1350	0.7	0	0	0	0	0	0				
IKZ2C	1360	101.4	0	0	0	0	0	0	IKZ2P	1360	1.1	0	0	0	0	0	0				
IKZ2C	1370	92	0	0	0	0	0	0	IKZ2P	1370	1.6	0	0	0	0	0	0				
IKZ2C	1380	82.8	0	0	0	0	0	0	IKZ2P	1380	2.4	0	0	0	0	0	0				
IKZ2C	1390	73.9	0	0	0	0	0	0	IKZ2P	1390	3.5	0	0	0	0	0	0				
IKZ2C	1400	65.3	0	0	0	0	0	0	IKZ2P	1400	4.9	0	0	0	0	0	0				
IKZ2C	1410	57.2	0	0	0	0	0	0	IKZ2P	1410	6.7	0	0	0	0	0	0				
IKZ2C	1420	49.5	0	0	0	0	0	0	IKZ2P	1420	9.1	0	0	0	0	0	0				
IKZ2C	1430	42.4	0	0	0	0	0	0	IKZ2P	1430	11.9	0	0	0	0	0	0				
IKZ2C	1440	38.3	0	0	0	0	15	15	IKZ2P	1440	15.4	0	0	0	0	0	0				
IKZ2C	1450	29.9	0	0	0	0	15	15	IKZ2P	1450	13	0	0	0	0	0	1				
IKZ2C	1460	24.6	0	0	0	0	52	50	IKZ2P	1460	17	0	0	0	0	0	5				
IKZ2C	1470	20	0	0	0	0	40	40	IKZ2P	1470	23.5	0	0	0	0	0	0				
IKZ2C	1480	16	0	0	0	0	93	15	IKZ2P	1480	35.5	0	0	0	0	0	7				
IKZ2C	1490	12.7	0	0	0	0	0	0	IKZ2P	1490	38.3	0	0	0	0	0	0				
IKZ2C	1500	9.8	0	0	0	0	0	0	IKZ2P	1500	49.3	0	0	0	0	0	0				
IKZ2C	1510	7.5	0	0	0	0	0	0	IKZ2P	1510	57	0	0	0	0	0	0				
IKZ2C	1520	5.7	0	0	0	0	0	0	IKZ2P	1520	65.1	0	0	0	0	0	0				
IKZ2C	1530	4.2	0	0	0	0	0	0	IKZ2P	1530	73.6	0	0	0	0	0	0				
IKZ2C	1540	3.1	0	0	0	0	0	0	IKZ2P	1540	82.5	0	0	0	0	0	0				
IKZ2C	1550	2.2	0	0	0	0	0	0	IKZ2P	1550	91.6	0	0	0	0	0	0				
IKZ2C	1560	1.6	0	0	0	0	0	0	IKZ2P	1560	100.9	0	0	0	0	0	0				
IKZ2C	1570	1.1	0	0	0	0	0	0	IKZ2P	1570	110.4	0	0	0	0	0	0				
IKZ2C	1580	0.8	0	0	0	0	0	0	IKZ2P	1580	120.1	0	0	0	0	0	0				
IKZ2C	1590	0.5	0	0	0	0	0	0	IKZ2P	1590	129.8	0	0	0	0	0	0				
IKZ2C	1600	0.3	0	0	0	0	0	0	IKZ2P	1600	139.6	0	0	0	0	0	0				
IKZ2C	1610	0.2	0	0	0	0	0	0	IKZ2P	1610	149.5	0	0	0	0	0	0				
IKZ2C	1620	0.1	0	0	0	0	0	0	IKZ2P	1620	159.4	0	0	0	0	0	0				
IKZ2C	1630	0.1	0	0	0	0	0	0	IKZ2P	1630	169.3	0	0	0	0	0	0				
IKZ2C	1640	0.1	0	0	0	0	0	0	IKZ2P	1640	179.3	0	0	0	0	0	0				
<b>Jan-23 (54d 1/31/23); CSize 50; IKF3 1469.00</b>																					
IKF3C	1410	70	0	0	0	0	0	0	IKF3P	1410	16.7	0	0	0	0	0	0				
IKF3C	1420	63.2	0	0	0	0	0	0	IKF3P	1420	19.9	0	0	0	0	0	0				
IKF3C	1430	56.8	0	0	0	0	0	0	IKF3P	1430	23.4	0	0	0	0	0	0				
IKF3C	1440	50.7	0	0	0	0	0	0	IKF3P	1440	27.3	0	0	0	0	0	0				
IKF3C	1450	45.1	0	0	0	0	0	0	IKF3P	1450	31.7	0	0	0	0	0	0				
IKF3C	1460	39.9	0	0	0	0	0	0	IKF3P	1460	36.4	0	0	0	0	0	0				
IKF3C	1470	34	0	0	0	0	0	0	IKF3P	1470	41.6	0	0	0	0	0	0				
IKF3C	1480	30.8	0	0	0	0	0	0	IKF3P	1480	47.2	0	0	0	0	0	0				
IKF3C	1490	26.8	0	0	0	0	0	0	IKF3P	1490	53.2	0	0	0	0	0	0				
IKF3C	1500	23.2	0	0	0	0	0	0	IKF3P	1500	59.5	0	0	0	0	0	0				
IKF3C	1510	20	0	0	0	0	0	0	IKF3P	1510	66.3	0	0	0	0	0	0				
IKF3C	1520	17.1	0	0	0	0	0	0	IKF3P	1520	73.4	0	0	0	0	0	0				
IKF3C	1530	14.6	0	0	0	0	0	0	IKF3P	1530	80.8	0	0	0	0	0	0				
IKF3C	1540	12.3	0	0	0	0	0	0	IKF3P	1540	88.5	0	0	0	0	0	0				
IKF3C	1550	10.4	0	0	0	0	0	0	IKF3P	1550	96.5	0	0	0	0	0	0				
<b>Mar-23 (113d 3/31/23); CSize 50; IKH3 1461.00</b>																					
IKH3C	1300	160.2	0	0	0	0	0	0	IKH3P	1300	7.6	0	0	0	0	0	0				
IKH3C	1320	143.3	0	0	0	0	0	0	IKH3P	1320	10.5	0	0	0	0	0	0				
IKH3C	1340	127.2	0	0	0	0	0	0	IKH3P	1340	14.2	0	0	0	0	0	0				
IKH3C	1360	112	0	0	0	0	0	0	IKH3P	1360	18.8	0	0	0	0	0	0				
IKH3C	1380	97.7	0	0	0	0	0	0	IKH3P	1380	24.4	0	0	0	0	0	0				
IKH3C	1400	84.6	0	0	0	0	0	0	IKH3P	1400	31	0	0	0	0	0	0				
IKH3C	1420	72.5	0	0	0	0	0	0	IKH3P	1420	38.8	0	0	0	0	0	0				
IKH3C	1440	61.6	0	0	0	0	0	0	IKH3P	1440	47.7	0	0	0	0	0	0				
IKH3C	1460	51.8	0	0	0	0	0	0	IKH3P	1460	57.8	0	0	0	0	0	0				
IKH3C	1480	43.2	0	0	0	0	0	0	IKH3P	1480	68.9	0	0	0	0	0	0				
IKH3C	1500	35.6	0	0	0	0	0	0	IKH3P	1500	81.2	0	0	0	0	0	0				
IKH3C	1520	29.1	0	0	0	0	0	0	IKH3P	1520	94.5	0	0	0	0	0	0				
IKH3C	1540	23.6	0	0	0	0	0	0	IKH3P	1540	108.8	0	0	0	0	0	0				
IKH3C	1560	18.9	0	0	0	0	0	0	IKH3P	1560	124	0	0	0	0	0	0				
<b>Jun-23 (204d 6/30/23); CSize 50; IKM3 1460.50</b>																					
IKM3C	1340	138.2	0	0	0	0	0	0	IKM3P	1340	28.1	0	0	0	0	0	0				
IKM3C	1360	124.6	0	0	0	0	0	0	IKM3P	1360	34.2	0	0	0	0	0	0				
IKM3C	1380	111.7	0	0	0	0	0	0	IKM3P	1380	41	0	0	0	0	0	0				
IKM3C	1400	99.8	0	0	0	0	0	0	IKM3P	1400	48.7	0	0	0	0	0	0				
IKM3C	1420	88.6	0	0	0	0	0	0	IKM3P	1420	57.2	0	0	0	0	0	0				
IKM3C	1440	78.4	0	0	0	0	0	0	IKM3P	1440	66.6	0	0	0	0	0	0				
IKM3C	1460	69	0	0	0	0	0	0	IKM3P	1460	76.8	0	0	0	0	0	0				
IKM3C	1480	60.4	0	0	0	0	0	0	IKM3P	1480	87.9	0	0	0	0	0	0				
IKM3C	1500	52.6	0	0	0	0	0	0	IKM3P	1500	99.8	0	0	0	0	0	0				
IKM3C	1520	45.6	0	0	0	0	0	0	IKM3P	1520	112.5	0	0	0	0	0	0				
IKM3C	1540	39.4	0	0	0	0	0	0	IKM3P	1540	125.9	0	0	0	0	0	0				
IKM3C	1560	33.8	0	0	0	0	0	0	IKM3P	1560	140	0	0	0	0	0	0				

Implied volatility for ATM	Previous day	1D%CHG
NOVEMBER CALL	17.06	16.64
NOVEMBER PUT	12.12	15.44
MEAN	14.59	16.04

	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

Implied volatility for ATM	Previous day	1D%CHG
DECEMBER CALL	16.91	16.67
DECEMBER PUT	17.08	16.67
MEAN	17.00	16.67

Source: Bloomberg

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