

**Underlying Instrument - FKL1**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 22	1,482.5	9.50	1,472.0	1483.50	1472.00	5793	29,148
JAN 23	1,484.0	10.00	1,476.0	1484.50	1476.00	214	567
MAR 23	1,474.0	9.00	1,470.0	1474.00	1469.00	16	473
JUN 23	1,471.5	9.00	1,469.5	1472.50	1465.50	19	388

Calls										Puts							
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
<b>Dec-22 (10d 12/30/22); CSize 50; IKZ2 1480.00</b>																	
IKZ2C	1320	162.4	0	0	0	0	0	0	IKZ2P	1320	0.1	0	0	0	0	0	0
IKZ2C	1330	152.4	0	0	0	0	0	0	IKZ2P	1330	0.1	0	0	0	0	0	0
IKZ2C	1340	142.5	0	0	0	0	0	0	IKZ2P	1340	0.1	0	0	0	0	0	0
IKZ2C	1350	132.6	0	0	0	0	0	0	IKZ2P	1350	0.2	0	0	0	0	0	0
IKZ2C	1360	122.7	0	0	0	0	0	0	IKZ2P	1360	0.3	0	0	0	0	0	0
IKZ2C	1370	112.9	0	0	0	0	0	0	IKZ2P	1370	0.5	0	0	0	0	0	0
IKZ2C	1380	103.2	0	0	0	0	0	0	IKZ2P	1380	0.8	0	0	0	0	0	0
IKZ2C	1390	93.6	0	0	0	0	0	0	IKZ2P	1390	1.2	0	0	0	0	0	0
IKZ2C	1400	84.3	0	0	0	0	0	0	IKZ2P	1400	1.8	0	0	0	0	0	0
IKZ2C	1410	75.2	0	0	0	0	0	0	IKZ2P	1410	2.7	0	0	0	0	0	0
IKZ2C	1420	66.4	0	0	0	0	0	0	IKZ2P	1420	3.9	0	0	0	0	0	0
IKZ2C	1430	58	0	0	0	0	0	0	IKZ2P	1430	5.6	0	0	0	0	0	0
IKZ2C	1440	50.1	0	0	0	0	15	0	IKZ2P	1440	7.7	0	0	0	0	0	0
IKZ2C	1450	42.8	0	0	0	0	15	0	IKZ2P	1450	10	0	0	0	0	1	0
IKZ2C	1460	36	0	0	0	0	77	25	IKZ2P	1460	12	0	0	0	0	25	20
IKZ2C	1470	29.9	0	0	0	0	115	20	IKZ2P	1470	17.4	0	0	0	0	0	0
IKZ2C	1480	24.5	0	0	0	0	123	15	IKZ2P	1480	22	0	0	0	0	11	0
IKZ2C	1490	19.7	0	0	0	0	2	0	IKZ2P	1490	27.2	0	0	0	0	4	0
IKZ2C	1500	15.6	0	0	0	0	0	0	IKZ2P	1500	33.1	0	0	0	0	0	0
IKZ2C	1510	12.2	0	0	0	0	0	0	IKZ2P	1510	39.7	0	0	0	0	0	0
IKZ2C	1520	9.4	0	0	0	0	0	0	IKZ2P	1520	46.8	0	0	0	0	0	0
IKZ2C	1530	7.1	0	0	0	0	0	0	IKZ2P	1530	54.5	0	0	0	0	0	0
IKZ2C	1540	5.2	0	0	0	0	0	0	IKZ2P	1540	62.7	0	0	0	0	0	0
IKZ2C	1550	3.8	0	0	0	0	0	0	IKZ2P	1550	71.3	0	0	0	0	0	0
IKZ2C	1560	2.7	0	0	0	0	0	0	IKZ2P	1560	80.2	0	0	0	0	0	0
IKZ2C	1570	1.9	0	0	0	0	0	0	IKZ2P	1570	89.4	0	0	0	0	0	0
IKZ2C	1580	1.3	0	0	0	0	0	0	IKZ2P	1580	98.8	0	0	0	0	0	0
IKZ2C	1590	0.9	0	0	0	0	0	0	IKZ2P	1590	108.3	0	0	0	0	0	0
IKZ2C	1600	0.6	0	0	0	0	0	0	IKZ2P	1600	118	0	0	0	0	0	0
IKZ2C	1610	0.4	0	0	0	0	0	0	IKZ2P	1610	127.8	0	0	0	0	0	0
IKZ2C	1620	0.3	0	0	0	0	0	0	IKZ2P	1620	137.6	0	0	0	0	0	0
IKZ2C	1630	0.2	0	0	0	0	0	0	IKZ2P	1630	147.5	0	0	0	0	0	0
IKZ2C	1640	0.1	0	0	0	0	0	0	IKZ2P	1640	157.5	0	0	0	0	0	0
<b>Jan-23 (42d 1/31/23); CSize 50; IKF3 1481.50</b>																	
IKF3C	1400	98.4	0	0	0	0	0	0	IKF3P	1400	14.6	0	0	0	0	0	0
IKF3C	1410	90.9	0	0	0	0	0	0	IKF3P	1410	17.2	0	0	0	0	0	0
IKF3C	1420	83.8	0	0	0	0	0	0	IKF3P	1420	20	0	0	0	0	0	0
IKF3C	1430	76.9	0	0	0	0	0	0	IKF3P	1430	23.1	0	0	0	0	0	0
IKF3C	1440	70.4	0	0	0	0	0	0	IKF3P	1440	26.6	0	0	0	0	0	0
IKF3C	1450	64.2	0	0	0	0	0	0	IKF3P	1450	20	0	0	0	0	20	20
IKF3C	1460	58.4	0	0	0	0	0	0	IKF3P	1460	18	0	0	0	0	40	20
IKF3C	1470	52.9	0	0	0	0	0	0	IKF3P	1470	39	0	0	0	0	0	0
IKF3C	1480	47.8	0	0	0	0	0	0	IKF3P	1480	43.8	0	0	0	0	0	0
IKF3C	1490	43	0	0	0	0	20	0	IKF3P	1490	49	0	0	0	0	0	0
IKF3C	1500	38.5	0	0	0	0	0	0	IKF3P	1500	54.5	0	0	0	0	0	0
IKF3C	1510	34.4	0	0	0	0	0	0	IKF3P	1510	60.3	0	0	0	0	0	0
IKF3C	1520	30.6	0	0	0	0	0	0	IKF3P	1520	66.5	0	0	0	0	0	0
IKF3C	1530	27.2	0	0	0	0	0	0	IKF3P	1530	73	0	0	0	0	0	0
IKF3C	1540	24	0	0	0	0	0	0	IKF3P	1540	79.8	0	0	0	0	0	0
IKF3C	1550	21.1	0	0	0	0	0	0	IKF3P	1550	86.9	0	0	0	0	0	0
<b>Mar-23 (101d 3/31/23); CSize 50; IKH3 1476.00</b>																	
IKH3C	1300	185	0	0	0	0	0	0	IKH3P	1300	12.4	0	0	0	0	0	0
IKH3C	1320	168.7	0	0	0	0	0	0	IKH3P	1320	15.9	0	0	0	0	0	0
IKH3C	1340	153.1	0	0	0	0	0	0	IKH3P	1340	20.1	0	0	0	0	0	0
IKH3C	1360	138.2	0	0	0	0	0	0	IKH3P	1360	25.1	0	0	0	0	0	0
IKH3C	1380	124.1	0	0	0	0	0	0	IKH3P	1380	30.9	0	0	0	0	0	0
IKH3C	1400	110.9	0	0	0	0	0	0	IKH3P	1400	37.5	0	0	0	0	0	0
IKH3C	1420	98.5	0	0	0	0	0	0	IKH3P	1420	45	0	0	0	0	0	0
IKH3C	1440	87.1	0	0	0	0	0	0	IKH3P	1440	53.4	0	0	0	0	0	0
IKH3C	1460	76.6	0	0	0	0	0	0	IKH3P	1460	62.7	0	0	0	0	0	0
IKH3C	1480	66.9	0	0	0	0	0	0	IKH3P	1480	72.9	0	0	0	0	0	0
IKH3C	1500	58.2	0	0	0	0	0	0	IKH3P	1500	84	0	0	0	0	0	0
IKH3C	1520	50.3	0	0	0	0	0	0	IKH3P	1520	96	0	0	0	0	0	0
IKH3C	1540	43.3	0	0	0	0	0	0	IKH3P	1540	108.8	0	0	0	0	0	0
IKH3C	1560	37	0	0	0	0	0	0	IKH3P	1560	122.3	0	0	0	0	0	0
<b>Jun-23 (192d 6/30/23); CSize 50; IKM3 1471.50</b>																	
IKM3C	1340	169.5	0	0	0	0	0	0	IKM3P	1340	40.2	0	0	0	0	0	0
IKM3C	1360	156.3	0	0	0	0	0	0	IKM3P	1360	46.7	0	0	0	0	0	0
IKM3C	1380	143.8	0	0	0	0	0	0	IKM3P	1380	53.8	0	0	0	0	0	0
IKM3C	1400	131.9	0	0	0	0	0	0	IKM3P	1400	61.6	0	0	0	0	0	0
IKM3C	1420	120.7	0	0	0	0	0	0	IKM3P	1420	70.1	0	0	0	0	0	0
IKM3C	1440	110.2	0	0	0	0	0	0	IKM3P	1440	79.2	0	0	0	0	0	0
IKM3C	1460	100.3	0	0	0	0	0	0	IKM3P	1460	89	0	0	0	0	0	0
IKM3C	1480	91	0	0	0	0	0	0	IKM3P	1480	99.4	0	0	0	0	0	0
IKM3C	1500	82.4	0	0	0	0	0	0	IKM3P	1500	110.5	0	0	0	0	0	0
IKM3C	1520	74.5	0	0	0	0	0	0	IKM3P	1520	122.2	0	0	0	0	0	0
IKM3C	1540	67.1	0	0	0	0	0	0	IKM3P	1540	134.4	0	0	0	0	0	0
IKM3C	1560	60.3	0	0	0	0	0	0	IKM3P	1560	147.3	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
DECEMBER CALL	22.65	20.24
DECEMBER PUT	22.65	18.20
MEAN	22.65	17.85

	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
JANUARY CALL	22.65	21.92
JANUARY PUT	22.65	21.93
MEAN	22.65	21.93

Source: Bloomberg

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