

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 22	1,476.5	4.00	1,471.5	1480.50	1459.00	28956	15,975
JAN 23	1,477.5	1.00	1,474.5	1485.50	1461.50	26329	23,209
MAR 23	1,469.5	2.50	1,464.5	1470.00	1453.00	129	524
JUN 23	1,464.5	1.00	1,461.0	1470.00	1450.00	39	385

Calls											Puts										
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC				
Dec-22 (1d 12/30/22); CSize 50; IKZ2 1473.00																					
IKZ2C	1320	156.5	0	0	0	0	0	0	IKZ2P	1320	0.1	0	0	0	0	0	0				
IKZ2C	1330	146.5	0	0	0	0	0	0	IKZ2P	1330	0.1	0	0	0	0	0	0				
IKZ2C	1340	136.5	0	0	0	0	0	0	IKZ2P	1340	0.1	0	0	0	0	0	0				
IKZ2C	1350	126.5	0	0	0	0	0	0	IKZ2P	1350	0.1	0	0	0	0	0	0				
IKZ2C	1360	116.5	0	0	0	0	0	0	IKZ2P	1360	0.1	0	0	0	0	0	0				
IKZ2C	1370	106.5	0	0	0	0	0	0	IKZ2P	1370	0.1	0	0	0	0	0	0				
IKZ2C	1380	96.5	0	0	0	0	0	0	IKZ2P	1380	0.1	0	0	0	0	0	0				
IKZ2C	1390	86.5	0	0	0	0	0	0	IKZ2P	1390	0.1	0	0	0	0	0	0				
IKZ2C	1400	76.5	0	0	0	0	0	0	IKZ2P	1400	0.1	0	0	0	0	0	0				
IKZ2C	1410	66.5	0	0	0	0	0	0	IKZ2P	1410	0.1	0	0	0	0	0	0				
IKZ2C	1420	56.5	0	0	0	0	0	0	IKZ2P	1420	0.1	0	0	0	0	0	0				
IKZ2C	1430	46.5	0	0	0	0	0	0	IKZ2P	1430	0.1	0	0	0	0	0	0				
IKZ2C	1440	36.5	0	0	0	0	0	15	IKZ2P	1440	0.1	0	0	0	0	0	0				
IKZ2C	1450	26.5	0	0	0	0	0	15	IKZ2P	1450	0.1	0	0	0	0	0	1				
IKZ2C	1460	16.7	0	0	0	0	0	107	IKZ2P	1460	0.2	0	0	0	0	0	25				
IKZ2C	1470	15.5	0	0	0	0	0	250	IKZ2P	1470	1.6	0	0	0	0	0	0				
IKZ2C	1480	7.4	0	0	0	0	0	159	IKZ2P	1480	6.1	0	0	0	0	0	11				
IKZ2C	1490	0.5	0	0	0	0	0	20	IKZ2P	1490	13.9	0	0	0	0	0	8				
IKZ2C	1500	0.1	0	0	0	0	0	0	IKZ2P	1500	23.5	0	0	0	0	0	0				
IKZ2C	1510	0.1	0	0	0	0	0	0	IKZ2P	1510	33.5	0	0	0	0	0	0				
IKZ2C	1520	0.1	0	0	0	0	0	0	IKZ2P	1520	43.5	0	0	0	0	0	0				
IKZ2C	1530	0.1	0	0	0	0	0	0	IKZ2P	1530	53.5	0	0	0	0	0	0				
IKZ2C	1540	0.1	0	0	0	0	0	0	IKZ2P	1540	63.5	0	0	0	0	0	0				
IKZ2C	1550	0.1	0	0	0	0	0	0	IKZ2P	1550	73.5	0	0	0	0	0	0				
IKZ2C	1560	0.1	0	0	0	0	0	0	IKZ2P	1560	83.5	0	0	0	0	0	0				
IKZ2C	1570	0.1	0	0	0	0	0	0	IKZ2P	1570	93.5	0	0	0	0	0	0				
IKZ2C	1580	0.1	0	0	0	0	0	0	IKZ2P	1580	103.5	0	0	0	0	0	0				
IKZ2C	1590	0.1	0	0	0	0	0	0	IKZ2P	1590	113.5	0	0	0	0	0	0				
IKZ2C	1600	0.1	0	0	0	0	0	0	IKZ2P	1600	123.5	0	0	0	0	0	0				
IKZ2C	1610	0.1	0	0	0	0	0	0	IKZ2P	1610	133.5	0	0	0	0	0	0				
IKZ2C	1620	0.1	0	0	0	0	0	0	IKZ2P	1620	143.5	0	0	0	0	0	0				
IKZ2C	1630	0.1	0	0	0	0	0	0	IKZ2P	1630	153.5	0	0	0	0	0	0				
IKZ2C	1640	0.1	0	0	0	0	0	0	IKZ2P	1640	163.5	0	0	0	0	0	0				
Jan-23 (33d 1/31/23); CSize 50; IKF3 1475.00																					
IKF3C	1400	77.8	0	0	0	0	0	0	IKF3P	1400	0.5	0	0	0	0	0	0				
IKF3C	1410	68.2	0	0	0	0	0	0	IKF3P	1410	0.9	0	0	0	0	0	0				
IKF3C	1420	58.9	0	0	0	0	0	0	IKF3P	1420	1.5	0	0	0	0	0	0				
IKF3C	1430	49.9	0	0	0	0	0	0	IKF3P	1430	2.6	0	0	0	0	0	0				
IKF3C	1440	41.5	0	0	0	0	0	0	IKF3P	1440	4.1	0	0	0	0	0	0				
IKF3C	1450	33.8	0	0	0	0	0	0	IKF3P	1450	6.3	0	0	0	0	0	20				
IKF3C	1460	26.8	0	0	0	0	0	0	IKF3P	1460	9.3	0	0	0	0	0	40				
IKF3C	1470	20.7	0	0	0	0	0	0	IKF3P	1470	13.2	0	0	0	0	0	0				
IKF3C	1480	15.5	0	0	0	0	0	0	IKF3P	1480	18	0	0	0	0	0	0				
IKF3C	1490	11.3	0	0	0	0	0	20	IKF3P	1490	23.7	0	0	0	0	0	0				
IKF3C	1500	7.9	0	0	0	0	0	0	IKF3P	1500	30.4	0	0	0	0	0	0				
IKF3C	1510	5.4	0	0	0	0	0	0	IKF3P	1510	37.8	0	0	0	0	0	0				
IKF3C	1520	3.6	0	0	0	0	0	0	IKF3P	1520	45.9	0	0	0	0	0	0				
IKF3C	1530	2.3	0	0	0	0	0	0	IKF3P	1530	54.6	0	0	0	0	0	0				
IKF3C	1540	1.4	0	0	0	0	0	0	IKF3P	1540	63.7	0	0	0	0	0	0				
IKF3C	1550	0.8	0	0	0	0	0	0	IKF3P	1550	73.1	0	0	0	0	0	0				
Mar-23 (92d 3/31/23); CSize 50; IKH3 1467.50																					
IKH3C	1300	168.3	0	0	0	0	0	0	IKH3P	1300	0.1	0	0	0	0	0	0				
IKH3C	1320	148.6	0	0	0	0	0	0	IKH3P	1320	0.3	0	0	0	0	0	0				
IKH3C	1340	129.2	0	0	0	0	0	0	IKH3P	1340	0.6	0	0	0	0	0	0				
IKH3C	1360	110.1	0	0	0	0	0	0	IKH3P	1360	1.4	0	0	0	0	0	0				
IKH3C	1380	91.6	0	0	0	0	0	0	IKH3P	1380	2.8	0	0	0	0	0	0				
IKH3C	1400	74.2	0	0	0	0	0	0	IKH3P	1400	5.3	0	0	0	0	0	0				
IKH3C	1420	58.3	0	0	0	0	0	0	IKH3P	1420	9.2	0	0	0	0	0	0				
IKH3C	1440	44.2	0	0	0	0	0	0	IKH3P	1440	14.9	0	0	0	0	0	0				
IKH3C	1460	32.2	0	0	0	0	0	0	IKH3P	1460	22.8	0	0	0	0	0	0				
IKH3C	1480	22.5	0	0	0	0	0	0	IKH3P	1480	33	0	0	0	0	0	0				
IKH3C	1500	15.1	0	0	0	0	0	0	IKH3P	1500	45.4	0	0	0	0	0	0				
IKH3C	1520	9.6	0	0	0	0	0	0	IKH3P	1520	59.8	0	0	0	0	0	0				
IKH3C	1540	5.9	0	0	0	0	0	0	IKH3P	1540	75.9	0	0	0	0	0	0				
IKH3C	1560	3.4	0	0	0	0	0	0	IKH3P	1560	93.2	0	0	0	0	0	0				
Jun-23 (183d 6/30/23); CSize 50; IKM3 1464.50																					
IKM3C	1340	126.3	0	0	0	0	0	0	IKM3P	1340	3.8	0	0	0	0	0	0				
IKM3C	1360	108.9	0	0	0	0	0	0	IKM3P	1360	6.1	0	0	0	0	0	0				
IKM3C	1380	92.5	0	0	0	0	0	0	IKM3P	1380	9.3	0	0	0	0	0	0				
IKM3C	1400	77.2	0	0	0	0	0	0	IKM3P	1400	13.7	0	0	0	0	0	0				
IKM3C	1420	63.3	0	0	0	0	0	0	IKM3P	1420	19.5	0	0	0	0	0	0				
IKM3C	1440	51	0	0	0	0	0	0	IKM3P	1440	26.9	0	0	0	0	0	0				
IKM3C	1460	40.2	0	0	0	0	0	0	IKM3P	1460	35.8	0	0	0	0	0	0				
IKM3C	1480	31.1	0	0	0	0	0	0	IKM3P	1480	46.3	0	0	0	0	0	0				
IKM3C	1500	23.5	0	0	0	0	0	0	IKM3P	1500	58.4	0	0	0	0	0	0				
IKM3C	1520	17.4	0	0	0	0	0	0	IKM3P	1520	72	0	0	0	0	0	0				
IKM3C	1540	12.6	0	0	0	0	0	0	IKM3P	1540	86.9	0	0	0	0	0	0				
IKM3C	1560	8.9	0	0	0	0	0	0	IKM3P	1560	102.9	0	0	0	0	0	0				

Implied volatility for ATM		Previous day	1D%CHG
DECEMBER CALL	23.10	23.30	-0.86
DECEMBER PUT	9.38	21.46	-56.29
MEAN	16.24	22.38	-27.44

	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

Implied volatility for ATM		Previous day	1D%CHG
JANUARY CALL	9.32	23.25	-59.91
JANUARY PUT	9.32	21.41	-56.47
MEAN	9.32	22.33	-58.26

Source: Bloomberg

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