

**Underlying Instrument - FKL1**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 22	1,486.5	-5.50	1,494.5	1494.50	1483.00	5587	31,787
JAN 23	1,487.5	-5.50	1,491.5	1491.50	1485.00	50	70
MAR 23	1,479.5	-4.00	1,484.5	1484.50	1477.00	25	423
JUN 23	1,476.0	-5.00	1,482.0	1482.00	1474.50	9	339

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>Dec-22 (25d 12/30/22); CSize 50; IKZ2 1486.50</b>																		
IKZ2C	1320	166.2	0	0	0	0	0	0	0	IKZ2P	1320	0.1	0	0	0	0	0	0
IKZ2C	1330	156.2	0	0	0	0	0	0	0	IKZ2P	1330	0.1	0	0	0	0	0	0
IKZ2C	1340	146.2	0	0	0	0	0	0	0	IKZ2P	1340	0.1	0	0	0	0	0	0
IKZ2C	1350	136.2	0	0	0	0	0	0	0	IKZ2P	1350	0.1	0	0	0	0	0	0
IKZ2C	1360	126.3	0	0	0	0	0	0	0	IKZ2P	1360	0.1	0	0	0	0	0	0
IKZ2C	1370	116.4	0	0	0	0	0	0	0	IKZ2P	1370	0.1	0	0	0	0	0	0
IKZ2C	1380	106.5	0	0	0	0	0	0	0	IKZ2P	1380	0.2	0	0	0	0	0	0
IKZ2C	1390	96.7	0	0	0	0	0	0	0	IKZ2P	1390	0.4	0	0	0	0	0	0
IKZ2C	1400	87	0	0	0	0	0	0	0	IKZ2P	1400	0.7	0	0	0	0	0	0
IKZ2C	1410	77.5	0	0	0	0	0	0	0	IKZ2P	1410	1.2	0	0	0	0	0	0
IKZ2C	1420	68.3	0	0	0	0	0	0	0	IKZ2P	1420	1.9	0	0	0	0	0	0
IKZ2C	1430	59.4	0	0	0	0	0	0	0	IKZ2P	1430	3	0	0	0	0	0	0
IKZ2C	1440	50.9	0	0	0	0	0	0	0	IKZ2P	1440	4.5	0	0	0	0	0	0
IKZ2C	1450	43	0	0	0	0	0	0	0	IKZ2P	1450	6.6	0	0	0	0	0	0
IKZ2C	1460	35.7	0	0	0	0	2	0	0	IKZ2P	1460	9.2	0	0	0	0	4	0
IKZ2C	1470	29.1	0	0	0	0	40	0	0	IKZ2P	1470	12.6	0	0	0	0	0	0
IKZ2C	1480	23.3	0	0	0	0	58	0	0	IKZ2P	1480	16.8	0	0	0	0	7	0
IKZ2C	1490	18.2	0	0	0	0	0	0	0	IKZ2P	1490	21.7	0	0	0	0	0	0
IKZ2C	1500	14	0	0	0	0	0	0	0	IKZ2P	1500	27.4	0	0	0	0	0	0
IKZ2C	1510	10.5	0	0	0	0	0	0	0	IKZ2P	1510	33.9	0	0	0	0	0	0
IKZ2C	1520	7.7	0	0	0	0	0	0	0	IKZ2P	1520	41.1	0	0	0	0	0	0
IKZ2C	1530	5.5	0	0	0	0	0	0	0	IKZ2P	1530	48.9	0	0	0	0	0	0
IKZ2C	1540	3.8	0	0	0	0	0	0	0	IKZ2P	1540	57.2	0	0	0	0	0	0
IKZ2C	1550	2.6	0	0	0	0	0	0	0	IKZ2P	1550	66	0	0	0	0	0	0
IKZ2C	1560	1.7	0	0	0	0	0	0	0	IKZ2P	1560	75.1	0	0	0	0	0	0
IKZ2C	1570	1.1	0	0	0	0	0	0	0	IKZ2P	1570	84.4	0	0	0	0	0	0
IKZ2C	1580	0.7	0	0	0	0	0	0	0	IKZ2P	1580	94	0	0	0	0	0	0
IKZ2C	1590	0.4	0	0	0	0	0	0	0	IKZ2P	1590	103.7	0	0	0	0	0	0
IKZ2C	1600	0.3	0	0	0	0	0	0	0	IKZ2P	1600	113.5	0	0	0	0	0	0
IKZ2C	1610	0.2	0	0	0	0	0	0	0	IKZ2P	1610	123.4	0	0	0	0	0	0
IKZ2C	1620	0.1	0	0	0	0	0	0	0	IKZ2P	1620	133.3	0	0	0	0	0	0
IKZ2C	1630	0.1	0	0	0	0	0	0	0	IKZ2P	1630	143.2	0	0	0	0	0	0
IKZ2C	1640	0.1	0	0	0	0	0	0	0	IKZ2P	1640	153.2	0	0	0	0	0	0
<b>Jan-23 (57d 1/31/23); CSize 50; IKF3 1487.50</b>																		
IKF3C	1430	65.8	0	0	0	0	0	0	0	IKF3P	1430	8.6	0	0	0	0	0	0
IKF3C	1440	58.2	0	0	0	0	0	0	0	IKF3P	1440	11	0	0	0	0	0	0
IKF3C	1450	51.1	0	0	0	0	0	0	0	IKF3P	1450	13.8	0	0	0	0	0	0
IKF3C	1460	44.5	0	0	0	0	0	0	0	IKF3P	1460	17.1	0	0	0	0	0	0
IKF3C	1470	38.4	0	0	0	0	0	0	0	IKF3P	1470	21	0	0	0	0	0	0
IKF3C	1480	32.9	0	0	0	0	0	0	0	IKF3P	1480	25.4	0	0	0	0	0	0
IKF3C	1490	27.8	0	0	0	0	0	0	0	IKF3P	1490	30.3	0	0	0	0	0	0
IKF3C	1500	23.4	0	0	0	0	0	0	0	IKF3P	1500	35.8	0	0	0	0	0	0
IKF3C	1510	19.4	0	0	0	0	0	0	0	IKF3P	1510	41.8	0	0	0	0	0	0
IKF3C	1520	16	0	0	0	0	0	0	0	IKF3P	1520	48.3	0	0	0	0	0	0
IKF3C	1530	13	0	0	0	0	0	0	0	IKF3P	1530	55.3	0	0	0	0	0	0
IKF3C	1540	10.5	0	0	0	0	0	0	0	IKF3P	1540	62.8	0	0	0	0	0	0
IKF3C	1550	8.4	0	0	0	0	0	0	0	IKF3P	1550	70.6	0	0	0	0	0	0
<b>Mar-23 (116d 3/31/23); CSize 50; IKH3 1479.50</b>																		
IKH3C	1300	179	0	0	0	0	0	0	0	IKH3P	1300	1.1	0	0	0	0	0	0
IKH3C	1320	160	0	0	0	0	0	0	0	IKH3P	1320	2	0	0	0	0	0	0
IKH3C	1340	141.5	0	0	0	0	0	0	0	IKH3P	1340	3.3	0	0	0	0	0	0
IKH3C	1360	123.7	0	0	0	0	0	0	0	IKH3P	1360	5.3	0	0	0	0	0	0
IKH3C	1380	106.7	0	0	0	0	0	0	0	IKH3P	1380	8.1	0	0	0	0	0	0
IKH3C	1400	90.7	0	0	0	0	0	0	0	IKH3P	1400	11.9	0	0	0	0	0	0
IKH3C	1420	75.9	0	0	0	0	0	0	0	IKH3P	1420	17	0	0	0	0	0	0
IKH3C	1440	62.5	0	0	0	0	0	0	0	IKH3P	1440	23.4	0	0	0	0	0	0
IKH3C	1460	50.6	0	0	0	0	0	0	0	IKH3P	1460	31.3	0	0	0	0	0	0
IKH3C	1480	40.3	0	0	0	0	0	0	0	IKH3P	1480	40.7	0	0	0	0	0	0
IKH3C	1500	31.4	0	0	0	0	0	0	0	IKH3P	1500	51.7	0	0	0	0	0	0
IKH3C	1520	24.1	0	0	0	0	0	0	0	IKH3P	1520	64.2	0	0	0	0	0	0
IKH3C	1540	18.1	0	0	0	0	0	0	0	IKH3P	1540	78	0	0	0	0	0	0
IKH3C	1560	13.3	0	0	0	0	0	0	0	IKH3P	1560	93.1	0	0	0	0	0	0
<b>Jun-23 (207d 6/30/23); CSize 50; IKM3 1476.00</b>																		
IKM3C	1340	143.2	0	0	0	0	0	0	0	IKM3P	1340	9.6	0	0	0	0	0	0
IKM3C	1360	127	0	0	0	0	0	0	0	IKM3P	1360	13.1	0	0	0	0	0	0
IKM3C	1380	111.8	0	0	0	0	0	0	0	IKM3P	1380	17.5	0	0	0	0	0	0
IKM3C	1400	97.5	0	0	0	0	0	0	0	IKM3P	1400	22.8	0	0	0	0	0	0
IKM3C	1420	84.2	0	0	0	0	0	0	0	IKM3P	1420	29.2	0	0	0	0	0	0
IKM3C	1440	72.1	0	0	0	0	0	0	0	IKM3P	1440	36.7	0	0	0	0	0	0
IKM3C	1460	61.1	0	0	0	0	0	0	0	IKM3P	1460	45.4	0	0	0	0	0	0
IKM3C	1480	51.3	0	0	0	0	0	0	0	IKM3P	1480	55.3	0	0	0	0	0	0
IKM3C	1500	42.7	0	0	0	0	0	0	0	IKM3P	1500	66.2	0	0	0	0	0	0
IKM3C	1520	35.1	0	0	0	0	0	0	0	IKM3P	1520	78.3	0	0	0	0	0	0
IKM3C	1540	28.6	0	0	0	0	0	0	0	IKM3P	1540	91.5	0	0	0	0	0	0
IKM3C	1560	23.1	0	0	0	0	0	0	0	IKM3P	1560	105.6	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG	
NOVEMBER CALL	12.14	12.07	0.58
NOVEMBER PUT	12.14	12.07	0.58
MEAN	12.14	12.07	0.58

	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	12.13	12.07	0.50
DECEMBER PUT	12.13	12.09	0.33
MEAN	12.13	12.08	0.41

Source: Bloomberg

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