

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 22	1,463.5	-4.00	1,467.5	1472.00	1462.00	5193	29,091
JAN 23	1,466.5	-4.00	1,470.5	1474.00	1465.00	135	672
MAR 23	1,457.0	-2.50	1,459.5	1462.50	1456.00	23	493
JUN 23	1,453.5	-4.00	1,460.5	1460.50	1453.50	9	396

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	
Dec-22 (8d 12/30/22); CSize 50; IKZ2 1466.00																			
IKZ2C	1320	143.4	0	0	0	0	0	0		IKZ2P	1320	0.1	0	0	0	0	0	0	
IKZ2C	1330	133.5	0	0	0	0	0	0		IKZ2P	1330	0.1	0	0	0	0	0	0	
IKZ2C	1340	123.5	0	0	0	0	0	0		IKZ2P	1340	0.1	0	0	0	0	0	0	
IKZ2C	1350	113.6	0	0	0	0	0	0		IKZ2P	1350	0.2	0	0	0	0	0	0	
IKZ2C	1360	103.7	0	0	0	0	0	0		IKZ2P	1360	0.3	0	0	0	0	0	0	
IKZ2C	1370	94	0	0	0	0	0	0		IKZ2P	1370	0.5	0	0	0	0	0	0	
IKZ2C	1380	84.3	0	0	0	0	0	0		IKZ2P	1380	0.9	0	0	0	0	0	0	
IKZ2C	1390	74.9	0	0	0	0	0	0		IKZ2P	1390	1.5	0	0	0	0	0	0	
IKZ2C	1400	65.8	0	0	0	0	0	0		IKZ2P	1400	2.3	0	0	0	0	0	0	
IKZ2C	1410	57	0	0	0	0	0	0		IKZ2P	1410	3.5	0	0	0	0	0	0	
IKZ2C	1420	48.7	0	0	0	0	0	0		IKZ2P	1420	5.2	0	0	0	0	0	0	
IKZ2C	1430	41	0	0	0	0	0	0		IKZ2P	1430	7.5	0	0	0	0	0	0	
IKZ2C	1440	33.9	0	0	0	0	15	0		IKZ2P	1440	10.4	0	0	0	0	0	0	
IKZ2C	1450	27.5	0	0	0	0	15	0		IKZ2P	1450	14	0	0	0	0	1	0	
IKZ2C	1460	21.9	0	0	0	0	97	20		IKZ2P	1460	18.4	0	0	0	0	25	0	
IKZ2C	1470	15.5	0	0	0	0	170	55		IKZ2P	1470	23.6	0	0	0	0	0	0	
IKZ2C	1480	12	0	0	0	0	139	20		IKZ2P	1480	29.5	0	0	0	0	11	0	
IKZ2C	1490	8.5	0	0	0	0	20	18		IKZ2P	1490	36.2	0	0	0	0	8	4	
IKZ2C	1500	7.1	0	0	0	0	0	0		IKZ2P	1500	43.6	0	0	0	0	0	0	
IKZ2C	1510	5.1	0	0	0	0	0	0		IKZ2P	1510	51.6	0	0	0	0	0	0	
IKZ2C	1520	3.5	0	0	0	0	0	0		IKZ2P	1520	60	0	0	0	0	0	0	
IKZ2C	1530	2.4	0	0	0	0	0	0		IKZ2P	1530	68.9	0	0	0	0	0	0	
IKZ2C	1540	1.6	0	0	0	0	0	0		IKZ2P	1540	78.1	0	0	0	0	0	0	
IKZ2C	1550	1	0	0	0	0	0	0		IKZ2P	1550	87.5	0	0	0	0	0	0	
IKZ2C	1560	0.7	0	0	0	0	0	0		IKZ2P	1560	97.1	0	0	0	0	0	0	
IKZ2C	1570	0.4	0	0	0	0	0	0		IKZ2P	1570	106.8	0	0	0	0	0	0	
IKZ2C	1580	0.2	0	0	0	0	0	0		IKZ2P	1580	116.7	0	0	0	0	0	0	
IKZ2C	1590	0.1	0	0	0	0	0	0		IKZ2P	1590	126.6	0	0	0	0	0	0	
IKZ2C	1600	0.1	0	0	0	0	0	0		IKZ2P	1600	136.5	0	0	0	0	0	0	
IKZ2C	1610	0.1	0	0	0	0	0	0		IKZ2P	1610	146.5	0	0	0	0	0	0	
IKZ2C	1620	0.1	0	0	0	0	0	0		IKZ2P	1620	156.4	0	0	0	0	0	0	
IKZ2C	1630	0.1	0	0	0	0	0	0		IKZ2P	1630	166.4	0	0	0	0	0	0	
IKZ2C	1640	0.1	0	0	0	0	0	0		IKZ2P	1640	176.4	0	0	0	0	0	0	
Jan-23 (40d 1/31/23); CSize 50; IKF3 1471.00																			
IKF3C	1400	83.2	0	0	0	0	0	0		IKF3P	1400	16.9	0	0	0	0	0	0	
IKF3C	1410	76.1	0	0	0	0	0	0		IKF3P	1410	19.8	0	0	0	0	0	0	
IKF3C	1420	69.4	0	0	0	0	0	0		IKF3P	1420	23.1	0	0	0	0	0	0	
IKF3C	1430	63.1	0	0	0	0	0	0		IKF3P	1430	26.7	0	0	0	0	0	0	
IKF3C	1440	57.1	0	0	0	0	0	0		IKF3P	1440	30.6	0	0	0	0	0	0	
IKF3C	1450	51.4	0	0	0	0	0	0		IKF3P	1450	35	0	0	0	0	20	0	
IKF3C	1460	46.2	0	0	0	0	0	0		IKF3P	1460	39.7	0	0	0	0	40	0	
IKF3C	1470	41.3	0	0	0	0	0	0		IKF3P	1470	44.8	0	0	0	0	0	0	
IKF3C	1480	36.7	0	0	0	0	0	0		IKF3P	1480	50.2	0	0	0	0	0	0	
IKF3C	1490	32.6	0	0	0	0	20	0		IKF3P	1490	56	0	0	0	0	0	0	
IKF3C	1500	28.8	0	0	0	0	0	0		IKF3P	1500	62.2	0	0	0	0	0	0	
IKF3C	1510	25.3	0	0	0	0	0	0		IKF3P	1510	68.6	0	0	0	0	0	0	
IKF3C	1520	22.1	0	0	0	0	0	0		IKF3P	1520	75.5	0	0	0	0	0	0	
IKF3C	1530	19.3	0	0	0	0	0	0		IKF3P	1530	82.6	0	0	0	0	0	0	
IKF3C	1540	16.7	0	0	0	0	0	0		IKF3P	1540	90	0	0	0	0	0	0	
IKF3C	1550	14.5	0	0	0	0	0	0		IKF3P	1550	97.7	0	0	0	0	0	0	
Mar-23 (99d 3/31/23); CSize 50; IKH3 1457.50																			
IKH3C	1300	169	0	0	0	0	0	0		IKH3P	1300	13.3	0	0	0	0	0	0	
IKH3C	1320	153	0	0	0	0	0	0		IKH3P	1320	17.1	0	0	0	0	0	0	
IKH3C	1340	137.8	0	0	0	0	0	0		IKH3P	1340	21.7	0	0	0	0	0	0	
IKH3C	1360	123.3	0	0	0	0	0	0		IKH3P	1360	27.1	0	0	0	0	0	0	
IKH3C	1380	109.8	0	0	0	0	0	0		IKH3P	1380	33.4	0	0	0	0	0	0	
IKH3C	1400	97.1	0	0	0	0	0	0		IKH3P	1400	40.6	0	0	0	0	0	0	
IKH3C	1420	85.4	0	0	0	0	0	0		IKH3P	1420	48.7	0	0	0	0	0	0	
IKH3C	1440	74.7	0	0	0	0	0	0		IKH3P	1440	57.8	0	0	0	0	0	0	
IKH3C	1460	64.9	0	0	0	0	0	0		IKH3P	1460	67.8	0	0	0	0	0	0	
IKH3C	1480	56	0	0	0	0	0	0		IKH3P	1480	78.8	0	0	0	0	0	0	
IKH3C	1500	48.1	0	0	0	0	0	0		IKH3P	1500	90.7	0	0	0	0	0	0	
IKH3C	1520	41	0	0	0	0	0	0		IKH3P	1520	103.5	0	0	0	0	0	0	
IKH3C	1540	34.7	0	0	0	0	0	0		IKH3P	1540	117.1	0	0	0	0	0	0	
IKH3C	1560	29.3	0	0	0	0	0	0		IKH3P	1560	131.4	0	0	0	0	0	0	
Jun-23 (190d 6/30/23); CSize 50; IKM3 1453.50																			
IKM3C	1340	153.9	0	0	0	0	0	0		IKM3P	1340	42.3	0	0	0	0	0	0	
IKM3C	1360	141.2	0	0	0	0	0	0		IKM3P	1360	49.2	0	0	0	0	0	0	
IKM3C	1380	129.1	0	0	0	0	0	0		IKM3P	1380	56.8	0	0	0	0	0	0	
IKM3C	1400	117.6	0	0	0	0	0	0		IKM3P	1400	65	0	0	0	0	0	0	
IKM3C	1420	106.9	0	0	0	0	0	0		IKM3P	1420	74	0	0	0	0	0	0	
IKM3C	1440	96.9	0	0	0	0	0	0		IKM3P	1440	83.6	0	0	0	0	0	0	
IKM3C	1460	87.6	0	0	0	0	0	0		IKM3P	1460	94	0	0	0	0	0	0	
IKM3C	1480	78.9	0	0	0	0	0	0		IKM3P	1480	105	0	0	0	0	0	0	
IKM3C	1500	70.9	0	0	0	0	0	0		IKM3P	1500	116.7	0	0	0	0	0	0	
IKM3C	1520	63.6	0	0	0	0	0	0		IKM3P	1520	129	0	0	0	0	0	0	
IKM3C	1540	56.8	0	0	0	0	0	0		IKM3P	1540	141.9	0	0	0	0	0	0	
IKM3C	1560	50.6	0	0	0	0	0	0		IKM3P	1560	155.3	0	0	0	0	0	0	

Implied volatility for ATM	Previous day	1D%CHG
DECEMBER CALL	21.36	20.58
DECEMBER PUT	21.97	19.57
MEAN	21.67	20.08

	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	22.00	20.61
JANUARY PUT	22.00	