

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
NOV 22	1,443.5	-6.00	1,432.5	1447.50	1419.50	11153	30,611
DEC 22	1,444.5	-5.50	1,434.5	1446.50	1420.00	416	749
JAN 23	1,438.0	-5.00	1,423.0	1440.00	1415.00	61	423
MAR 23	1,437.0	-6.00	1,421.0	1437.00	1415.00	19	117

Calls										Puts							
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICB	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICB
Nov-22 (8d 11/30/22); CSize 50; IKX2 1446.00																	
IKX2C	1310	139.89999	0	0	0	0	0	0	IKX2P	1310	6.4	0	0	0	0	0	0
IKX2C	1320	131.2	0	0	0	0	0	0	IKX2P	1320	7.8	0	0	0	0	0	0
IKX2C	1330	122.8	0	0	0	0	0	0	IKX2P	1330	9.4	0	0	0	0	0	0
IKX2C	1340	114.6	0	0	0	0	0	0	IKX2P	1340	11.2	0	0	0	0	0	0
IKX2C	1350	106.6	0	0	0	0	0	0	IKX2P	1350	13.2	0	0	0	0	0	0
IKX2C	1360	99	0	0	0	0	20	0	IKX2P	1360	15.5	0	0	0	0	0	0
IKX2C	1370	91.599998	0	0	0	0	0	0	IKX2P	1370	18.1	0	0	0	0	0	0
IKX2C	1380	84.5	0	0	0	0	0	0	IKX2P	1380	21	0	0	0	0	0	0
IKX2C	1390	77.699997	0	0	0	0	8	0	IKX2P	1390	24.2	0	0	0	0	0	0
IKX2C	1400	71.199997	0	0	0	0	0	0	IKX2P	1400	27.7	0	0	0	0	0	0
IKX2C	1410	65.099998	0	0	0	0	0	0	IKX2P	1410	31.6	0	0	0	0	0	0
IKX2C	1420	59.299999	0	0	0	0	0	0	IKX2P	1420	35.8	0	0	0	0	0	0
IKX2C	1430	53.799999	0	0	0	0	0	0	IKX2P	1430	40.3	0	0	0	0	0	0
IKX2C	1440	48.700001	0	0	0	0	0	0	IKX2P	1440	45.2	0	0	0	0	0	0
IKX2C	1450	43.900002	0	0	0	0	20	0	IKX2P	1450	43.9	0	0	0	0	4	0
IKX2C	1460	39.5	0	0	0	0	0	0	IKX2P	1460	55.9	0	0	0	0	0	0
IKX2C	1470	35.299999	0	0	0	0	0	0	IKX2P	1470	61.8	0	0	0	0	0	0
IKX2C	1480	31.5	0	0	0	0	0	0	IKX2P	1480	68	0	0	0	0	0	0
IKX2C	1490	28	0	0	0	0	0	0	IKX2P	1490	74.5	0	0	0	0	0	0
IKX2C	1500	24.9	0	0	0	0	0	0	IKX2P	1500	81.3	0	0	0	0	0	0
IKX2C	1510	22	0	0	0	0	0	0	IKX2P	1510	88.4	0	0	0	0	0	0
IKX2C	1520	19.299999	0	0	0	0	0	0	IKX2P	1520	95.8	0	0	0	0	0	0
IKX2C	1530	16.9	0	0	0	0	0	0	IKX2P	1530	103.4	0	0	0	0	0	0
IKX2C	1540	14.8	0	0	0	0	0	0	IKX2P	1540	111.2	0	0	0	0	0	0
Dec-22 (38d 12/30/22); CSize 50; IKZ2 1447.50																	
IKZ2C	1320	168.2	0	0	0	0	0	0	IKZ2P	1320	44.1	0	0	0	0	0	0
IKZ2C	1330	161.60001	0	0	0	0	0	0	IKZ2P	1330	47.4	0	0	0	0	0	0
IKZ2C	1340	155.10001	0	0	0	0	0	0	IKZ2P	1340	50.9	0	0	0	0	0	0
IKZ2C	1350	148.8	0	0	0	0	0	0	IKZ2P	1350	54.6	0	0	0	0	0	0
IKZ2C	1360	142.7	0	0	0	0	0	0	IKZ2P	1360	58.4	0	0	0	0	0	0
IKZ2C	1370	136.7	0	0	0	0	0	0	IKZ2P	1370	62.4	0	0	0	0	0	0
IKZ2C	1380	130.89999	0	0	0	0	0	0	IKZ2P	1380	66.6	0	0	0	0	0	0
IKZ2C	1390	125.3	0	0	0	0	0	0	IKZ2P	1390	71	0	0	0	0	0	0
IKZ2C	1400	119.8	0	0	0	0	0	0	IKZ2P	1400	50	0	0	0	0	0	0
IKZ2C	1410	114.5	0	0	0	0	0	0	IKZ2P	1410	80.1	0	0	0	0	0	0
IKZ2C	1420	109.4	0	0	0	0	0	0	IKZ2P	1420	85	0	0	0	0	0	0
IKZ2C	1430	104.4	0	0	0	0	0	0	IKZ2P	1430	90	0	0	0	0	0	0
IKZ2C	1440	99.599998	0	0	0	0	0	0	IKZ2P	1440	95.2	0	0	0	0	0	0
IKZ2C	1450	95	0	0	0	0	0	0	IKZ2P	1450	100	0	0	0	0	0	0
IKZ2C	1460	90.5	0	0	0	0	2	0	IKZ2P	1460	106	0	0	0	0	0	0
IKZ2C	1470	86.199997	0	0	0	0	0	0	IKZ2P	1470	111.6	0	0	0	0	0	0
IKZ2C	1480	82	0	0	0	0	0	0	IKZ2P	1480	117.4	0	0	0	0	0	0
IKZ2C	1490	78	0	0	0	0	0	0	IKZ2P	1490	123.4	0	0	0	0	0	0
IKZ2C	1500	50	0	0	0	0	0	0	IKZ2P	1500	129.5	0	0	0	0	0	0
IKZ2C	1510	70.5	0	0	0	0	0	0	IKZ2P	1510	135.8	0	0	0	0	0	0
IKZ2C	1520	66.900002	0	0	0	0	0	0	IKZ2P	1520	142.2	0	0	0	0	0	0
IKZ2C	1530	63.5	0	0	0	0	0	0	IKZ2P	1530	148.7	0	0	0	0	0	0
IKZ2C	1540	60.200001	0	0	0	0	0	0	IKZ2P	1540	155.4	0	0	0	0	0	0
IKZ2C	1550	57.099998	0	0	0	0	0	0	IKZ2P	1550	162.2	0	0	0	0	0	0
IKZ2C	1560	54	0	0	0	0	0	0	IKZ2P	1560	169.2	0	0	0	0	0	0
IKZ2C	1570	51.200001	0	0	0	0	0	0	IKZ2P	1570	176.3	0	0	0	0	0	0
IKZ2C	1580	48.400002	0	0	0	0	0	0	IKZ2P	1580	183.5	0	0	0	0	0	0
IKZ2C	1590	45.799999	0	0	0	0	0	0	IKZ2P	1590	190.9	0	0	0	0	0	0
IKZ2C	1600	43.299999	0	0	0	0	0	0	IKZ2P	1600	198.3	0	0	0	0	0	0
IKZ2C	1610	40.900002	0	0	0	0	0	0	IKZ2P	1610	205.9	0	0	0	0	0	0
IKZ2C	1620	38.599998	0	0	0	0	0	0	IKZ2P	1620	213.6	0	0	0	0	0	0
IKZ2C	1630	36.400002	0	0	0	0	0	0	IKZ2P	1630	221.4	0	0	0	0	0	0
IKZ2C	1640	34.299999	0	0	0	0	0	0	IKZ2P	1640	229.3	0	0	0	0	0	0
Mar-23 (129d 3/31/23); CSize 50; IKH3 1440.00																	
IKH3C	1300	244	0	0	0	0	0	0	IKH3P	1300	107.4	0	0	0	0	0	0
IKH3C	1320	232.89999	0	0	0	0	0	0	IKH3P	1320	116.2	0	0	0	0	0	0
IKH3C	1340	222.3	0	0	0	0	0	0	IKH3P	1340	125.3	0	0	0	0	0	0
IKH3C	1360	212	0	0	0	0	0	0	IKH3P	1360	134.8	0	0	0	0	0	0
IKH3C	1380	202.10001	0	0	0	0	0	0	IKH3P	1380	144.7	0	0	0	0	0	0
IKH3C	1400	192.60001	0	0	0	0	0	0	IKH3P	1400	155	0	0	0	0	0	0
IKH3C	1420	183.39999	0	0	0	0	0	0	IKH3P	1420	165.6	0	0	0	0	0	0
IKH3C	1440	174.60001	0	0	0	0	0	0	IKH3P	1440	176.5	0	0	0	0	0	0
IKH3C	1460	166.10001	0	0	0	0	0	0	IKH3P	1460	187.9	0	0	0	0	0	0
IKH3C	1480	158	0	0	0	0	0	0	IKH3P	1480	199.5	0	0	0	0	0	0
IKH3C	1500	150.2	0	0	0	0	0	0	IKH3P	1500	211.5	0	0	0	0	0	0
IKH3C	1520	142.7	0	0	0	0	0	0	IKH3P	1520	223.9	0	0	0	0	0	0
IKH3C	1540	135.60001	0	0	0	0	0	0	IKH3P	1540	236.5	0	0	0	0	0	0
IKH3C	1560	128.7	0	0	0	0	0	0	IKH3P	1560	249.4	0	0	0	0	0	0
Jun-23 (220d 6/30/23); CSize 50; IKM3 1439.50																	
IKM3C	1340	269.20001	0	0	0	0	0	0	IKM3P	1340	174	0	0	0	0	0	0
IKM3C	1360	259.79999	0	0	0	0	0	0	IKM3P	1360	184.2	0	0	0	0	0	0
IKM3C	1380	250.60001	0	0	0	0	0	0	IKM3P	1380	194.7	0	0	0	0	0	0
IKM3C	1400	241.7	0	0	0	0	0	0	IKM3P	1400	205.4	0	0	0	0	0	0
IKM3C	1420	233.10001	0	0	0	0	0	0	IKM3P	1420	216.5	0	0	0	0	0	0
IKM3C	1440	224.8	0	0	0	0	0	0	IKM3P	1440	227.7	0	0	0	0	0	0
IKM3C	1460	216.7	0	0	0	0	0	0	IKM3P	1460	239.3	0	0	0	0	0	0
IKM3C	1480	208.89999	0	0	0	0	0	0	IKM3P	1480	251.1	0	0	0	0	0	0
IKM3C	1500	201.39999	0	0	0	0	0	0	IKM3P	1500	263.2	0	0	0	0	0	0
IKM3C	1520	194	0	0	0	0	0	0	IKM3P	1520	275.5	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
NOVEMBER CALL	52.01	40.50	28.42
NOVEMBER PUT	49.49	40.50	22.20
MEAN	50.75	40.50	25.31

Implied volatility for ATM		Previous day	1D%CHG
DECEMBER CALL	51.99	40.47	28.47