

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 22	1,472.0	-14.50	1,488.0	1493.00	1469.00	6994	30,936
JAN 23	1,473.0	-14.50	1,494.0	1494.00	1471.00	108	119
MAR 23	1,465.0	-14.50	1,479.0	1480.00	1463.00	46	436
JUN 23	1,462.5	-13.50	1,480.0	1480.00	1459.50	29	349

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	
Dec-22 (25d 12/30/22); CSize 50; IKZ2 1472.00																			
IKZ2C	1320	151.7	-8.7244272	0	0	0	0	0		IKZ2P	1320	0.1	0	0	0	0	0	0	
IKZ2C	1330	141.8	-9.2189493	0	0	0	0	0		IKZ2P	1330	0.1	0	0	0	0	0	0	
IKZ2C	1340	131.8	-9.8495188	0	0	0	0	0		IKZ2P	1340	0.1	0	0	0	0	0	0	
IKZ2C	1350	121.8	-10.572683	0	0	0	0	0		IKZ2P	1350	0.1	0	0	0	0	0	0	
IKZ2C	1360	111.9	-11.401426	0	0	0	0	0		IKZ2P	1360	0.2	100	0	0	0	0	0	
IKZ2C	1370	102.1	-12.285227	0	0	0	0	0		IKZ2P	1370	0.3	200	0	0	0	0	0	
IKZ2C	1380	92.3	-13.333332	0	0	0	0	0		IKZ2P	1380	0.5	150	0	0	0	0	0	
IKZ2C	1390	82.7	-14.477766	0	0	0	0	0		IKZ2P	1390	0.9	125	0	0	0	0	0	
IKZ2C	1400	73.3	-15.747124	0	0	0	0	0		IKZ2P	1400	1.4	100	0	0	0	0	0	
IKZ2C	1410	64.2	-17.161291	0	0	0	0	0		IKZ2P	1410	2.3	91.666665	0	0	0	0	0	
IKZ2C	1420	55.4	-18.887264	0	0	0	0	0		IKZ2P	1420	3.5	84.21053	0	0	0	0	0	
IKZ2C	1430	47.2	-20.538723	0	0	0	0	0		IKZ2P	1430	5.2	73.33332	0	0	0	0	0	
IKZ2C	1440	39.5	-22.396856	0	0	0	0	0		IKZ2P	1440	7.5	66.66666	0	0	0	0	0	
IKZ2C	1450	32.4	-24.651157	0	0	0	0	0		IKZ2P	1450	10.5	59.09091	0	0	0	0	0	
IKZ2C	1460	26.2	-26.610643	0	0	0	2	0		IKZ2P	1460	12	30.43479	12	12	4	8	4	
IKZ2C	1470	20.7	-28.865974	0	0	0	40	0		IKZ2P	1470	18.7	48.4127	0	0	0	0	0	
IKZ2C	1480	16	-31.330473	16	16	20	78	20		IKZ2P	1480	24	42.85715	0	0	0	7	0	
IKZ2C	1490	12.1	-33.516483	0	0	0	0	0		IKZ2P	1490	30.1	38.70967	0	0	0	0	0	
IKZ2C	1500	8.9	-36.428577	0	0	0	0	0		IKZ2P	1500	36.9	34.67155	0	0	0	0	0	
IKZ2C	1510	6.5	-38.095238	0	0	0	0	0		IKZ2P	1510	44.4	30.97345	0	0	0	0	0	
IKZ2C	1520	4.5	-41.558437	0	0	0	0	0		IKZ2P	1520	52.5	27.73724	0	0	0	0	0	
IKZ2C	1530	3.1	-43.636364	0	0	0	0	0		IKZ2P	1530	61	24.74437	0	0	0	0	0	
IKZ2C	1540	2.1	-44.736843	0	0	0	0	0		IKZ2P	1540	70	22.37762	0	0	0	0	0	
IKZ2C	1550	1.4	-46.153843	0	0	0	0	0		IKZ2P	1550	79.2	19.99999	0	0	0	0	0	
IKZ2C	1560	0.9	-47.058826	0	0	0	0	0		IKZ2P	1560	88.7	18.10919	0	0	0	0	0	
IKZ2C	1570	0.5	-54.545456	0	0	0	0	0		IKZ2P	1570	98.4	16.58768	0	0	0	0	0	
IKZ2C	1580	0.3	-57.142853	0	0	0	0	0		IKZ2P	1580	108.1	15	0	0	0	0	0	
IKZ2C	1590	0.2	-50	0	0	0	0	0		IKZ2P	1590	118	13.78979	0	0	0	0	0	
IKZ2C	1600	0.1	-66.666672	0	0	0	0	0		IKZ2P	1600	127.9	12.68723	0	0	0	0	0	
IKZ2C	1610	0.1	-50	0	0	0	0	0		IKZ2P	1610	137.8	11.66937	0	0	0	0	0	
IKZ2C	1620	0.1	0	0	0	0	0	0		IKZ2P	1620	147.8	10.87772	0	0	0	0	0	
IKZ2C	1630	0.1	0	0	0	0	0	0		IKZ2P	1630	157.7	10.1257	0	0	0	0	0	
IKZ2C	1640	0.1	0	0	0	0	0	0		IKZ2P	1640	167.7	9.464752	0	0	0	0	0	
Jan-23 (57d 1/31/23); CSize 50; IKF3 1473.00																			
IKF3C	1430	55.5	-15.653497	0	0	0	0	0		IKF3P	1430	12.7	47.6744	0	0	0	0	0	
IKF3C	1440	48.6	-16.494846	0	0	0	0	0		IKF3P	1440	15.8	43.63637	0	0	0	0	0	
IKF3C	1450	42.3	-17.221134	0	0	0	0	0		IKF3P	1450	19.4	40.5797	0	0	0	0	0	
IKF3C	1460	36.5	-17.97753	0	0	0	0	0		IKF3P	1460	23.5	37.4269	0	0	0	0	0	
IKF3C	1470	31.2	-18.75	0	0	0	0	0		IKF3P	1470	28.2	34.28571	0	0	0	0	0	
IKF3C	1480	26.4	-19.756842	0	0	0	0	0		IKF3P	1480	33.3	31.10236	0	0	0	0	0	
IKF3C	1490	22.1	-20.503593	0	0	0	0	0		IKF3P	1490	39.1	29.0429	0	0	0	0	0	
IKF3C	1500	18.4	-21.367519	0	0	0	0	0		IKF3P	1500	45.3	26.53631	0	0	0	0	0	
IKF3C	1510	15.1	-22.164948	0	0	0	0	0		IKF3P	1510	52	24.40191	0	0	0	0	0	
IKF3C	1520	12.3	-23.124998	0	0	0	0	0		IKF3P	1520	59.1	22.36024	0	0	0	0	0	
IKF3C	1530	10	-23.076921	0	0	0	0	0		IKF3P	1530	66.7	20.61483	0	0	0	0	0	
IKF3C	1540	8	-23.809523	0	0	0	0	0		IKF3P	1540	74.7	18.94904	0	0	0	0	0	
IKF3C	1550	6.3	-24.999994	0	0	0	0	0		IKF3P	1550	83	17.56374	0	0	0	0	0	
Mar-23 (116d 3/31/23); CSize 50; IKH3 1465.00																			
IKH3C	1300	165.5	-7.5419006	0	0	0	0	0		IKH3P	1300	2	81.81818	0	0	0	0	0	
IKH3C	1320	147	-8.125001	0	0	0	0	0		IKH3P	1320	3.3	65	0	0	0	0	0	
IKH3C	1340	129.1	-8.7632475	0	0	0	0	0		IKH3P	1340	5.3	60.60608	0	0	0	0	0	
IKH3C	1360	112	-9.4583626	0	0	0	0	0		IKH3P	1360	8	50.94339	0	0	0	0	0	
IKH3C	1380	95.9	-10.121834	0	0	0	0	0		IKH3P	1380	11.7	44.44443	0	0	0	0	0	
IKH3C	1400	81	-10.694593	0	0	0	0	0		IKH3P	1400	16.6	39.4958	0	0	0	0	0	
IKH3C	1420	67.3	-11.330694	0	0	0	0	0		IKH3P	1420	22.7	33.52941	0	0	0	0	0	
IKH3C	1440	55.1	-11.840004	0	0	0	0	0		IKH3P	1440	30.3	29.48718	0	0	0	0	0	
IKH3C	1460	44.3	-12.450594	0	0	0	0	0		IKH3P	1460	39.4	25.8786	0	0	0	0	0	
IKH3C	1480	35.1	-12.903225	0	0	0	0	0		IKH3P	1480	49.9	22.60443	0	0	0	0	0	
IKH3C	1500	27.3	-13.057327	0	0	0	0	0		IKH3P	1500	62	19.92263	0	0	0	0	0	
IKH3C	1520	20.8	-13.692961	0	0	0	0	0		IKH3P	1520	75.3	17.28973	0	0	0	0	0	
IKH3C	1540	15.6	-13.812155	0	0	0	0	0		IKH3P	1540	89.9	15.25642	0	0	0	0	0	
IKH3C	1560	11.5	-13.533836	0	0	0	0	0		IKH3P	1560	105.6	13.42642	0	0	0	0	0	
Jun-23 (207d 6/30/23); CSize 50; IKM3 1462.50																			
IKM3C	1340	133.6	-6.703907	0	0	0	0	0		IKM3P	1340	13.2	37.49999	0	0	0	0	0	
IKM3C	1360	118.2	-6.9291353	0	0	0	0	0		IKM3P	1360	17.5	33.58778	0	0	0	0	0	
IKM3C	1380	103.8	-7.155633	0	0	0	0	0		IKM3P	1380	22.7	29.71429	0	0	0	0	0	
IKM3C	1400	90.3	-7.3846102	0	0	0	0	0		IKM3P	1400	28.9	26.75439	0	0	0	0	0	
IKM3C	1420	78	-7.3634148	0	0	0	0	0		IKM3P	1420	36.2	23.97261	0	0	0	0	0	
IKM3C	1440	66.7	-7.4895978	0	0	0	0	0		IKM3P	1440	44.6	21.52588	0	0	0	0	0	
IKM3C	1460	56.6	-7.3649764	0	0	0	0	0		IKM3P	1460	54.1	19.16299	0	0	0	0	0	
IKM3C	1480	47.5	-7.4074087	0	0	0	0	0		IKM3P	1480	64.7	16.99818	0	0	0	0	0	
IKM3C	1500	39.6	-7.2599592	0	0	0	0	0		IKM3P	1500	76.4	15.40786	0	0	0	0	0	
IKM3C	1520	32.6	-7.1225047	0	0	0	0	0		IKM3P	1520	89.1	13.7931	0	0	0	0	0	
IKM3C	1540	26.7	-6.6433549	0	0	0	0	0		IKM3P	1540	102.8	12.34972	0	0	0	0	0	
IKM3C	1560	21.6	-6.4935088	0	0	0	0	0		IKM3P	1560	117.4	11.17425	0	0	0	0	0	

Implied volatility for ATM	Previous day	1D%CHG
NOVEMBER CALL	12.84	12.14
NOVEMBER PUT	12.84	12.14
MEAN	12.84	12.14

	10Days	20Days	30Days	60
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