

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 22	1,477.0	16.50	1,463.0	1480.50	1462.50	6502	28,955
JAN 23	1,478.0	14.50	1,468.5	1482.50	1468.50	53	206
MAR 23	1,468.5	14.50	1,461.0	1471.50	1460.00	18	455
JUN 23	1,469.0	17.00	1,454.5	1470.00	1454.50	23	360

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	
Dec-22 (18d 12/30/22); CSize 50; IKZ2 1477.00																			
IKZ2C	1320	156.8	0	0	0	0	0	0		IKZ2P	1320	0.1	0	0	0	0	0	0	
IKZ2C	1330	146.8	0	0	0	0	0	0		IKZ2P	1330	0.1	0	0	0	0	0	0	
IKZ2C	1340	136.8	0	0	0	0	0	0		IKZ2P	1340	0.1	0	0	0	0	0	0	
IKZ2C	1350	126.9	0	0	0	0	0	0		IKZ2P	1350	0.1	0	0	0	0	0	0	
IKZ2C	1360	116.9	0	0	0	0	0	0		IKZ2P	1360	0.1	0	0	0	0	0	0	
IKZ2C	1370	107.1	0	0	0	0	0	0		IKZ2P	1370	0.2	0	0	0	0	0	0	
IKZ2C	1380	97.3	0	0	0	0	0	0		IKZ2P	1380	0.4	0	0	0	0	0	0	
IKZ2C	1390	87.6	0	0	0	0	0	0		IKZ2P	1390	0.8	0	0	0	0	0	0	
IKZ2C	1400	78.1	0	0	0	0	0	0		IKZ2P	1400	1.3	0	0	0	0	0	0	
IKZ2C	1410	68.9	0	0	0	0	0	0		IKZ2P	1410	2	0	0	0	0	0	0	
IKZ2C	1420	60	0	0	0	0	0	0		IKZ2P	1420	3.1	0	0	0	0	0	0	
IKZ2C	1430	51.6	0	0	0	0	0	0		IKZ2P	1430	4.6	0	0	0	0	0	0	
IKZ2C	1440	43.6	0	0	0	0	0	15		IKZ2P	1440	6.7	0	0	0	0	0	0	
IKZ2C	1450	36.3	0	0	0	0	0	15		IKZ2P	1450	9.4	0	0	0	0	0	1	
IKZ2C	1460	29.7	0	0	0	0	0	52		IKZ2P	1460	12.7	0	0	0	0	0	5	
IKZ2C	1470	23.8	0	0	0	0	0	40		IKZ2P	1470	16.8	0	0	0	0	0	0	
IKZ2C	1480	18.8	0	0	0	0	0	93		IKZ2P	1480	21.8	0	0	0	0	0	7	
IKZ2C	1490	14.5	0	0	0	0	0	0		IKZ2P	1490	27.4	0	0	0	0	0	0	
IKZ2C	1500	10.9	0	0	0	0	0	0		IKZ2P	1500	33.9	0	0	0	0	0	0	
IKZ2C	1510	8	0	0	0	0	0	0		IKZ2P	1510	41	0	0	0	0	0	0	
IKZ2C	1520	5.8	0	0	0	0	0	0		IKZ2P	1520	48.7	0	0	0	0	0	0	
IKZ2C	1530	4.1	0	0	0	0	0	0		IKZ2P	1530	57	0	0	0	0	0	0	
IKZ2C	1540	2.8	0	0	0	0	0	0		IKZ2P	1540	65.7	0	0	0	0	0	0	
IKZ2C	1550	1.9	0	0	0	0	0	0		IKZ2P	1550	74.8	0	0	0	0	0	0	
IKZ2C	1560	1.2	0	0	0	0	0	0		IKZ2P	1560	84.1	0	0	0	0	0	0	
IKZ2C	1570	0.8	0	0	0	0	0	0		IKZ2P	1570	93.6	0	0	0	0	0	0	
IKZ2C	1580	0.5	0	0	0	0	0	0		IKZ2P	1580	103.3	0	0	0	0	0	0	
IKZ2C	1590	0.3	0	0	0	0	0	0		IKZ2P	1590	113.1	0	0	0	0	0	0	
IKZ2C	1600	0.2	0	0	0	0	0	0		IKZ2P	1600	123	0	0	0	0	0	0	
IKZ2C	1610	0.1	0	0	0	0	0	0		IKZ2P	1610	132.9	0	0	0	0	0	0	
IKZ2C	1620	0.1	0	0	0	0	0	0		IKZ2P	1620	142.8	0	0	0	0	0	0	
IKZ2C	1630	0.1	0	0	0	0	0	0		IKZ2P	1630	152.8	0	0	0	0	0	0	
IKZ2C	1640	0.1	0	0	0	0	0	0		IKZ2P	1640	162.8	0	0	0	0	0	0	
Jan-23 (50d 1/31/23); CSize 50; IKF3 1478.00																			
IKF3C	1400	84.3	0	0	0	0	0	0		IKF3P	1400	6.6	0	0	0	0	0	0	
IKF3C	1410	76.1	0	0	0	0	0	0		IKF3P	1410	8.4	0	0	0	0	0	0	
IKF3C	1420	68.4	0	0	0	0	0	0		IKF3P	1420	10.6	0	0	0	0	0	0	
IKF3C	1430	61	0	0	0	0	0	0		IKF3P	1430	13.2	0	0	0	0	0	0	
IKF3C	1440	54.1	0	0	0	0	0	0		IKF3P	1440	16.2	0	0	0	0	0	0	
IKF3C	1450	47.6	0	0	0	0	0	0		IKF3P	1450	19.7	0	0	0	0	0	0	
IKF3C	1460	41.6	0	0	0	0	0	0		IKF3P	1460	23.7	0	0	0	0	0	0	
IKF3C	1470	36.1	0	0	0	0	0	0		IKF3P	1470	28.1	0	0	0	0	0	0	
IKF3C	1480	31.1	0	0	0	0	0	0		IKF3P	1480	33.1	0	0	0	0	0	0	
IKF3C	1490	26.5	0	0	0	0	0	0		IKF3P	1490	38.5	0	0	0	0	0	0	
IKF3C	1500	22.5	0	0	0	0	0	0		IKF3P	1500	44.4	0	0	0	0	0	0	
IKF3C	1510	18.9	0	0	0	0	0	0		IKF3P	1510	50.8	0	0	0	0	0	0	
IKF3C	1520	15.8	0	0	0	0	0	0		IKF3P	1520	57.6	0	0	0	0	0	0	
IKF3C	1530	13	0	0	0	0	0	0		IKF3P	1530	64.8	0	0	0	0	0	0	
IKF3C	1540	10.7	0	0	0	0	0	0		IKF3P	1540	72.4	0	0	0	0	0	0	
IKF3C	1550	8.7	0	0	0	0	0	0		IKF3P	1550	80.4	0	0	0	0	0	0	
Mar-23 (109d 3/31/23); CSize 50; IKH3 1468.50																			
IKH3C	1300	169.9	0	0	0	0	0	0		IKH3P	1300	2.9	0	0	0	0	0	0	
IKH3C	1320	151.7	0	0	0	0	0	0		IKH3P	1320	4.5	0	0	0	0	0	0	
IKH3C	1340	134.1	0	0	0	0	0	0		IKH3P	1340	6.8	0	0	0	0	0	0	
IKH3C	1360	117.4	0	0	0	0	0	0		IKH3P	1360	9.8	0	0	0	0	0	0	
IKH3C	1380	101.5	0	0	0	0	0	0		IKH3P	1380	13.8	0	0	0	0	0	0	
IKH3C	1400	86.8	0	0	0	0	0	0		IKH3P	1400	18.9	0	0	0	0	0	0	
IKH3C	1420	73.3	0	0	0	0	0	0		IKH3P	1420	25.2	0	0	0	0	0	0	
IKH3C	1440	61.1	0	0	0	0	0	0		IKH3P	1440	32.8	0	0	0	0	0	0	
IKH3C	1460	50.2	0	0	0	0	0	0		IKH3P	1460	41.8	0	0	0	0	0	0	
IKH3C	1480	40.7	0	0	0	0	0	0		IKH3P	1480	52.1	0	0	0	0	0	0	
IKH3C	1500	32.6	0	0	0	0	0	0		IKH3P	1500	63.8	0	0	0	0	0	0	
IKH3C	1520	25.7	0	0	0	0	0	0		IKH3P	1520	76.7	0	0	0	0	0	0	
IKH3C	1540	19.9	0	0	0	0	0	0		IKH3P	1540	90.8	0	0	0	0	0	0	
IKH3C	1560	15.3	0	0	0	0	0	0		IKH3P	1560	105.9	0	0	0	0	0	0	
Jun-23 (200d 6/30/23); CSize 50; IKM3 1469.00																			
IKM3C	1340	142.6	0	0	0	0	0	0		IKM3P	1340	15.8	0	0	0	0	0	0	
IKM3C	1360	127.4	0	0	0	0	0	0		IKM3P	1360	20.4	0	0	0	0	0	0	
IKM3C	1380	113.2	0	0	0	0	0	0		IKM3P	1380	25.8	0	0	0	0	0	0	
IKM3C	1400	99.9	0	0	0	0	0	0		IKM3P	1400	32.1	0	0	0	0	0	0	
IKM3C	1420	87.5	0	0	0	0	0	0		IKM3P	1420	39.3	0	0	0	0	0	0	
IKM3C	1440	76.1	0	0	0	0	0	0		IKM3P	1440	47.6	0	0	0	0	0	0	
IKM3C	1460	65.8	0	0	0	0	0	0		IKM3P	1460	56.9	0	0	0	0	0	0	
IKM3C	1480	56.4	0	0	0	0	0	0		IKM3P	1480	67.2	0	0	0	0	0	0	
IKM3C	1500	48	0	0	0	0	0	0		IKM3P	1500	78.5	0	0	0	0	0	0	
IKM3C	1520	40.6	0	0	0	0	0	0		IKM3P	1520	90.7	0	0	0	0	0	0	
IKM3C	1540	34.1	0	0	0	0	0	0		IKM3P	1540	103.8	0	0	0	0	0	0	
IKM3C	1560	28.4	0	0	0	0	0	0		IKM3P	1560	117.8	0	0	0	0	0	0	

Implied volatility for ATM	Previous day	1D%CHG
DECEMBER CALL	14.33	17.06
DECEMBER PUT	14.33	12.12
MEAN	14.33	14.59

	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	14.34	16.91
JANUARY PUT	14.34	