

**Underlying Instrument - FKL1**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
DEC 22	1,468.0	-4.00	1,473.5	1480.00	1466.50	4702	30,253
JAN 23	1,470.0	-5.00	1,475.0	1481.00	1470.00	57	244
MAR 23	1,460.5	-4.50	1,471.0	1471.00	1459.50	17	461
JUN 23	1,459.0	-3.00	1,468.0	1468.50	1459.00	8	370

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	
<b>Dec-22 (16d 12/30/22); CSize 50; IKZ2 1475.50</b>																			
IKZ2C	1320	147.8	0	0	0	0	0	0		IKZ2P	1320	0.1	0	0	0	0	0	0	
IKZ2C	1330	137.8	0	0	0	0	0	0		IKZ2P	1330	0.1	0	0	0	0	0	0	
IKZ2C	1340	127.9	0	0	0	0	0	0		IKZ2P	1340	0.1	0	0	0	0	0	0	
IKZ2C	1350	117.9	0	0	0	0	0	0		IKZ2P	1350	0.1	0	0	0	0	0	0	
IKZ2C	1360	108	0	0	0	0	0	0		IKZ2P	1360	0.2	0	0	0	0	0	0	
IKZ2C	1370	98.2	0	0	0	0	0	0		IKZ2P	1370	0.3	0	0	0	0	0	0	
IKZ2C	1380	88.4	0	0	0	0	0	0		IKZ2P	1380	0.5	0	0	0	0	0	0	
IKZ2C	1390	78.8	0	0	0	0	0	0		IKZ2P	1390	0.9	0	0	0	0	0	0	
IKZ2C	1400	69.5	0	0	0	0	0	0		IKZ2P	1400	1.6	0	0	0	0	0	0	
IKZ2C	1410	60.4	0	0	0	0	0	0		IKZ2P	1410	2.5	0	0	0	0	0	0	
IKZ2C	1420	51.8	0	0	0	0	0	0		IKZ2P	1420	3.8	0	0	0	0	0	0	
IKZ2C	1430	43.7	0	0	0	0	0	0		IKZ2P	1430	5.7	0	0	0	0	0	0	
IKZ2C	1440	36.2	0	0	0	0	0	15		IKZ2P	1440	8.2	0	0	0	0	0	0	
IKZ2C	1450	29.4	0	0	0	0	0	15		IKZ2P	1450	11.4	0	0	0	0	0	1	
IKZ2C	1460	23.4	0	0	0	0	0	52		IKZ2P	1460	15.4	0	0	0	0	0	5	
IKZ2C	1470	18.2	0	0	0	0	0	40		IKZ2P	1470	20.2	0	0	0	0	0	0	
IKZ2C	1480	13.9	0	0	0	0	0	93		IKZ2P	1480	24.7	0	0	0	0	0	7	
IKZ2C	1490	10.3	0	0	0	0	0	0		IKZ2P	1490	32.3	0	0	0	0	0	0	
IKZ2C	1500	7.5	0	0	0	0	0	0		IKZ2P	1500	39.4	0	0	0	0	0	0	
IKZ2C	1510	5.3	0	0	0	0	0	0		IKZ2P	1510	47.2	0	0	0	0	0	0	
IKZ2C	1520	3.6	0	0	0	0	0	0		IKZ2P	1520	55.6	0	0	0	0	0	0	
IKZ2C	1530	2.4	0	0	0	0	0	0		IKZ2P	1530	64.3	0	0	0	0	0	0	
IKZ2C	1540	1.6	0	0	0	0	0	0		IKZ2P	1540	73.5	0	0	0	0	0	0	
IKZ2C	1550	1	0	0	0	0	0	0		IKZ2P	1550	82.9	0	0	0	0	0	0	
IKZ2C	1560	0.6	0	0	0	0	0	0		IKZ2P	1560	92.5	0	0	0	0	0	0	
IKZ2C	1570	0.4	0	0	0	0	0	0		IKZ2P	1570	102.2	0	0	0	0	0	0	
IKZ2C	1580	0.2	0	0	0	0	0	0		IKZ2P	1580	112.1	0	0	0	0	0	0	
IKZ2C	1590	0.1	0	0	0	0	0	0		IKZ2P	1590	122	0	0	0	0	0	0	
IKZ2C	1600	0.1	0	0	0	0	0	0		IKZ2P	1600	131.9	0	0	0	0	0	0	
IKZ2C	1610	0.1	0	0	0	0	0	0		IKZ2P	1610	141.9	0	0	0	0	0	0	
IKZ2C	1620	0.1	0	0	0	0	0	0		IKZ2P	1620	151.8	0	0	0	0	0	0	
IKZ2C	1630	0.1	0	0	0	0	0	0		IKZ2P	1630	161.8	0	0	0	0	0	0	
IKZ2C	1640	0.1	0	0	0	0	0	0		IKZ2P	1640	171.8	0	0	0	0	0	0	
<b>Jan-23 (48d 1/31/23); CSize 50; IKF3 1482.00</b>																			
IKF3C	1400	78.1	0	0	0	0	0	0		IKF3P	1400	8.3	0	0	0	0	0	0	
IKF3C	1410	70.3	0	0	0	0	0	0		IKF3P	1410	10.5	0	0	0	0	0	0	
IKF3C	1420	62.9	0	0	0	0	0	0		IKF3P	1420	13	0	0	0	0	0	0	
IKF3C	1430	55.9	0	0	0	0	0	0		IKF3P	1430	16	0	0	0	0	0	0	
IKF3C	1440	49.3	0	0	0	0	0	0		IKF3P	1440	19.4	0	0	0	0	0	0	
IKF3C	1450	43.2	0	0	0	0	0	0		IKF3P	1450	23.3	0	0	0	0	0	0	
IKF3C	1460	37.6	0	0	0	0	0	0		IKF3P	1460	27.7	0	0	0	0	0	0	
IKF3C	1470	32.5	0	0	0	0	0	0		IKF3P	1470	32.5	0	0	0	0	0	0	
IKF3C	1480	27.9	0	0	0	0	0	0		IKF3P	1480	37.9	0	0	0	0	0	0	
IKF3C	1490	23.7	0	0	0	0	0	0		IKF3P	1490	43.7	0	0	0	0	0	0	
IKF3C	1500	20	0	0	0	0	0	0		IKF3P	1500	49.9	0	0	0	0	0	0	
IKF3C	1510	16.8	0	0	0	0	0	0		IKF3P	1510	56.6	0	0	0	0	0	0	
IKF3C	1520	14	0	0	0	0	0	0		IKF3P	1520	63.8	0	0	0	0	0	0	
IKF3C	1530	11.5	0	0	0	0	0	0		IKF3P	1530	71.3	0	0	0	0	0	0	
IKF3C	1540	9.4	0	0	0	0	0	0		IKF3P	1540	79.1	0	0	0	0	0	0	
IKF3C	1550	7.6	0	0	0	0	0	0		IKF3P	1550	87.3	0	0	0	0	0	0	
<b>Mar-23 (107d 3/31/23); CSize 50; IKH3 1466.50</b>																			
IKH3C	1300	163.2	0	0	0	0	0	0		IKH3P	1300	4.1	0	0	0	0	0	0	
IKH3C	1320	145.4	0	0	0	0	0	0		IKH3P	1320	6.1	0	0	0	0	0	0	
IKH3C	1340	128.3	0	0	0	0	0	0		IKH3P	1340	8.8	0	0	0	0	0	0	
IKH3C	1360	112	0	0	0	0	0	0		IKH3P	1360	12.4	0	0	0	0	0	0	
IKH3C	1380	96.8	0	0	0	0	0	0		IKH3P	1380	17	0	0	0	0	0	0	
IKH3C	1400	82.7	0	0	0	0	0	0		IKH3P	1400	22.7	0	0	0	0	0	0	
IKH3C	1420	69.8	0	0	0	0	0	0		IKH3P	1420	29.7	0	0	0	0	0	0	
IKH3C	1440	58.2	0	0	0	0	0	0		IKH3P	1440	37.9	0	0	0	0	0	0	
IKH3C	1460	48	0	0	0	0	0	0		IKH3P	1460	47.5	0	0	0	0	0	0	
IKH3C	1480	39	0	0	0	0	0	0		IKH3P	1480	58.3	0	0	0	0	0	0	
IKH3C	1500	31.3	0	0	0	0	0	0		IKH3P	1500	70.4	0	0	0	0	0	0	
IKH3C	1520	24.8	0	0	0	0	0	0		IKH3P	1520	83.8	0	0	0	0	0	0	
IKH3C	1540	19.4	0	0	0	0	0	0		IKH3P	1540	98.2	0	0	0	0	0	0	
IKH3C	1560	14.9	0	0	0	0	0	0		IKH3P	1560	113.6	0	0	0	0	0	0	
<b>Jun-23 (198d 6/30/23); CSize 50; IKM3 1473.50</b>																			
IKM3C	1340	136.8	0	0	0	0	0	0		IKM3P	1340	19.9	0	0	0	0	0	0	
IKM3C	1360	122.3	0	0	0	0	0	0		IKM3P	1360	25.1	0	0	0	0	0	0	
IKM3C	1380	108.7	0	0	0	0	0	0		IKM3P	1380	31.1	0	0	0	0	0	0	
IKM3C	1400	96	0	0	0	0	0	0		IKM3P	1400	38	0	0	0	0	0	0	
IKM3C	1420	84.3	0	0	0	0	0	0		IKM3P	1420	45.9	0	0	0	0	0	0	
IKM3C	1440	73.5	0	0	0	0	0	0		IKM3P	1440	54.8	0	0	0	0	0	0	
IKM3C	1460	63.7	0	0	0	0	0	0		IKM3P	1460	64.6	0	0	0	0	0	0	
IKM3C	1480	54.8	0	0	0	0	0	0		IKM3P	1480	75.4	0	0	0	0	0	0	
IKM3C	1500	46.9	0	0	0	0	0	0		IKM3P	1500	87.1	0	0	0	0	0	0	
IKM3C	1520	39.8	0	0	0	0	0	0		IKM3P	1520	99.7	0	0	0	0	0	0	
IKM3C	1540	33.6	0	0	0	0	0	0		IKM3P	1540	113.2	0	0	0	0	0	0	
IKM3C	1560	28.2	0	0	0	0	0	0		IKM3P	1560	127.4	0	0	0	0	0	0	

Implied volatility for ATM	Previous day	1D%CHG
DECEMBER CALL	15.19	15.66
DECEMBER PUT	15.19	15.66
MEAN	15.19	-3.00

	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	15.19	15.68
JANUARY PUT	15.19	15.68