

**Underlying Instrument - FKL1**

| Cont   | Sett    | Change | Open    | High    | Low     | Volm | Open Int |
|--------|---------|--------|---------|---------|---------|------|----------|
| DEC 22 | 1,467.5 | -15.00 | 1,481.5 | 1485.00 | 1463.00 | 7963 | 31,091   |
| JAN 23 | 1,470.5 | -13.50 | 1,486.0 | 1486.00 | 1466.50 | 152  | 607      |
| MAR 23 | 1,459.5 | -14.50 | 1,476.0 | 1476.00 | 1456.50 | 30   | 488      |
| JUN 23 | 1,457.5 | -14.00 | 1,465.5 | 1465.50 | 1455.00 | 18   | 397      |

| Calls  |        |       |     |      |     |      |      |      |  | Puts   |        |       |     |      |     |      |      |      |  |
|--|--------|-------|-----|------|-----|------|------|------|--|--------|--------|-------|-----|------|-----|------|------|------|--|
| Ticker   | Strike | Last  | 1D% | High | Low | Volm | OInt | OICl |  | Ticker | Strike | Last  | 1D% | High | Low | Volm | OInt | OICl |  |
| <b>Dec-22 (9d 12/30/22); CSize 50; IKZ2 1467.50</b>  |        |       |     |      |     |      |      |      |  |        |        |       |     |      |     |      |      |      |  |
| IKZ2C  | 1320   | 147.4 | 0   | 0    | 0   | 0    | 0    | 0    |  | IKZ2P  | 1320   | 0.1   | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKZ2C  | 1330   | 137.4 | 0   | 0    | 0   | 0    | 0    | 0    |  | IKZ2P  | 1330   | 0.1   | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKZ2C  | 1340   | 127.5 | 0   | 0    | 0   | 0    | 0    | 0    |  | IKZ2P  | 1340   | 0.1   | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKZ2C  | 1350   | 117.5 | 0   | 0    | 0   | 0    | 0    | 0    |  | IKZ2P  | 1350   | 0.1   | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKZ2C  | 1360   | 107.6 | 0   | 0    | 0   | 0    | 0    | 0    |  | IKZ2P  | 1360   | 0.2   | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKZ2C  | 1370   | 97.8  | 0   | 0    | 0   | 0    | 0    | 0    |  | IKZ2P  | 1370   | 0.4   | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKZ2C  | 1380   | 88.1  | 0   | 0    | 0   | 0    | 0    | 0    |  | IKZ2P  | 1380   | 0.7   | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKZ2C  | 1390   | 78.6  | 0   | 0    | 0   | 0    | 0    | 0    |  | IKZ2P  | 1390   | 1.2   | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKZ2C  | 1400   | 69.3  | 0   | 0    | 0   | 0    | 0    | 0    |  | IKZ2P  | 1400   | 1.9   | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKZ2C  | 1410   | 60.4  | 0   | 0    | 0   | 0    | 0    | 0    |  | IKZ2P  | 1410   | 2.9   | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKZ2C  | 1420   | 51.8  | 0   | 0    | 0   | 0    | 0    | 0    |  | IKZ2P  | 1420   | 4.4   | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKZ2C  | 1430   | 43.8  | 0   | 0    | 0   | 0    | 0    | 0    |  | IKZ2P  | 1430   | 6.4   | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKZ2C  | 1440   | 36.5  | 0   | 0    | 0   | 0    | 0    | 15   |  | IKZ2P  | 1440   | 9     | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKZ2C  | 1450   | 29.8  | 0   | 0    | 0   | 0    | 0    | 15   |  | IKZ2P  | 1450   | 12.3  | 0   | 0    | 0   | 0    | 0    | 1    |  |
| IKZ2C  | 1460   | 23.9  | 0   | 0    | 0   | 0    | 0    | 77   |  | IKZ2P  | 1460   | 16.4  | 0   | 0    | 0   | 0    | 0    | 25   |  |
| IKZ2C  | 1470   | 18.7  | 0   | 0    | 0   | 0    | 0    | 115  |  | IKZ2P  | 1470   | 19.9  | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKZ2C  | 1480   | 14.4  | 0   | 0    | 0   | 0    | 0    | 119  |  | IKZ2P  | 1480   | 26.9  | 0   | 0    | 0   | 0    | 0    | 11   |  |
| IKZ2C  | 1490   | 13    | 0   | 0    | 0   | 0    | 0    | 2    |  | IKZ2P  | 1490   | 27.2  | 0   | 0    | 0   | 0    | 0    | 8    |  |
| IKZ2C  | 1500   | 8     | 0   | 0    | 0   | 0    | 0    | 0    |  | IKZ2P  | 1500   | 40.4  | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKZ2C  | 1510   | 5.7   | 0   | 0    | 0   | 0    | 0    | 0    |  | IKZ2P  | 1510   | 48.2  | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKZ2C  | 1520   | 4     | 0   | 0    | 0   | 0    | 0    | 0    |  | IKZ2P  | 1520   | 56.5  | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKZ2C  | 1530   | 2.7   | 0   | 0    | 0   | 0    | 0    | 0    |  | IKZ2P  | 1530   | 65.2  | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKZ2C  | 1540   | 1.8   | 0   | 0    | 0   | 0    | 0    | 0    |  | IKZ2P  | 1540   | 74.3  | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKZ2C  | 1550   | 1.2   | 0   | 0    | 0   | 0    | 0    | 0    |  | IKZ2P  | 1550   | 83.6  | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKZ2C  | 1560   | 0.8   | 0   | 0    | 0   | 0    | 0    | 0    |  | IKZ2P  | 1560   | 93.2  | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKZ2C  | 1570   | 0.5   | 0   | 0    | 0   | 0    | 0    | 0    |  | IKZ2P  | 1570   | 102.9 | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKZ2C  | 1580   | 0.3   | 0   | 0    | 0   | 0    | 0    | 0    |  | IKZ2P  | 1580   | 112.7 | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKZ2C  | 1590   | 0.2   | 0   | 0    | 0   | 0    | 0    | 0    |  | IKZ2P  | 1590   | 122.6 | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKZ2C  | 1600   | 0.1   | 0   | 0    | 0   | 0    | 0    | 0    |  | IKZ2P  | 1600   | 132.5 | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKZ2C  | 1610   | 0.1   | 0   | 0    | 0   | 0    | 0    | 0    |  | IKZ2P  | 1610   | 142.5 | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKZ2C  | 1620   | 0.1   | 0   | 0    | 0   | 0    | 0    | 0    |  | IKZ2P  | 1620   | 152.4 | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKZ2C  | 1630   | 0.1   | 0   | 0    | 0   | 0    | 0    | 0    |  | IKZ2P  | 1630   | 162.4 | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKZ2C  | 1640   | 0.1   | 0   | 0    | 0   | 0    | 0    | 0    |  | IKZ2P  | 1640   | 172.4 | 0   | 0    | 0   | 0    | 0    | 0    |  |
| <b>Jan-23 (41d 1/31/23); CSize 50; IKF3 1471.50</b>  |        |       |     |      |     |      |      |      |  |        |        |       |     |      |     |      |      |      |  |
| IKF3C  | 1400   | 84.5  | 0   | 0    | 0   | 0    | 0    | 0    |  | IKF3P  | 1400   | 14.2  | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKF3C  | 1410   | 77.2  | 0   | 0    | 0   | 0    | 0    | 0    |  | IKF3P  | 1410   | 16.9  | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKF3C  | 1420   | 70.2  | 0   | 0    | 0   | 0    | 0    | 0    |  | IKF3P  | 1420   | 19.9  | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKF3C  | 1430   | 63.7  | 0   | 0    | 0   | 0    | 0    | 0    |  | IKF3P  | 1430   | 23.3  | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKF3C  | 1440   | 57.4  | 0   | 0    | 0   | 0    | 0    | 0    |  | IKF3P  | 1440   | 27    | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKF3C  | 1450   | 51.6  | 0   | 0    | 0   | 0    | 0    | 0    |  | IKF3P  | 1450   | 31.2  | 0   | 0    | 0   | 0    | 0    | 20   |  |
| IKF3C  | 1460   | 46.2  | 0   | 0    | 0   | 0    | 0    | 0    |  | IKF3P  | 1460   | 35.7  | 0   | 0    | 0   | 0    | 0    | 40   |  |
| IKF3C  | 1470   | 41.1  | 0   | 0    | 0   | 0    | 0    | 0    |  | IKF3P  | 1470   | 40.6  | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKF3C  | 1480   | 36.4  | 0   | 0    | 0   | 0    | 0    | 0    |  | IKF3P  | 1480   | 45.9  | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKF3C  | 1490   | 32.1  | 0   | 0    | 0   | 0    | 0    | 20   |  | IKF3P  | 1490   | 51.6  | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKF3C  | 1500   | 28.2  | 0   | 0    | 0   | 0    | 0    | 0    |  | IKF3P  | 1500   | 57.6  | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKF3C  | 1510   | 24.7  | 0   | 0    | 0   | 0    | 0    | 0    |  | IKF3P  | 1510   | 64    | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKF3C  | 1520   | 21.5  | 0   | 0    | 0   | 0    | 0    | 0    |  | IKF3P  | 1520   | 70.8  | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKF3C  | 1530   | 18.6  | 0   | 0    | 0   | 0    | 0    | 0    |  | IKF3P  | 1530   | 77.9  | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKF3C  | 1540   | 16    | 0   | 0    | 0   | 0    | 0    | 0    |  | IKF3P  | 1540   | 85.3  | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKF3C  | 1550   | 13.7  | 0   | 0    | 0   | 0    | 0    | 0    |  | IKF3P  | 1550   | 93    | 0   | 0    | 0   | 0    | 0    | 0    |  |
| <b>Mar-23 (100d 3/31/23); CSize 50; IKH3 1462.00</b> |        |       |     |      |     |      |      |      |  |        |        |       |     |      |     |      |      |      |  |
| IKH3C  | 1300   | 169   | 0   | 0    | 0   | 0    | 0    | 0    |  | IKH3P  | 1300   | 10.8  | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKH3C  | 1320   | 152.6 | 0   | 0    | 0   | 0    | 0    | 0    |  | IKH3P  | 1320   | 14.2  | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKH3C  | 1340   | 137   | 0   | 0    | 0   | 0    | 0    | 0    |  | IKH3P  | 1340   | 18.4  | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKH3C  | 1360   | 122.1 | 0   | 0    | 0   | 0    | 0    | 0    |  | IKH3P  | 1360   | 23.5  | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKH3C  | 1380   | 108.2 | 0   | 0    | 0   | 0    | 0    | 0    |  | IKH3P  | 1380   | 29.4  | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKH3C  | 1400   | 95.3  | 0   | 0    | 0   | 0    | 0    | 0    |  | IKH3P  | 1400   | 36.2  | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKH3C  | 1420   | 83.3  | 0   | 0    | 0   | 0    | 0    | 0    |  | IKH3P  | 1420   | 44.1  | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKH3C  | 1440   | 72.3  | 0   | 0    | 0   | 0    | 0    | 0    |  | IKH3P  | 1440   | 52.9  | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKH3C  | 1460   | 62.3  | 0   | 0    | 0   | 0    | 0    | 0    |  | IKH3P  | 1460   | 62.8  | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKH3C  | 1480   | 53.4  | 0   | 0    | 0   | 0    | 0    | 0    |  | IKH3P  | 1480   | 73.7  | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKH3C  | 1500   | 45.4  | 0   | 0    | 0   | 0    | 0    | 0    |  | IKH3P  | 1500   | 85.5  | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKH3C  | 1520   | 38.3  | 0   | 0    | 0   | 0    | 0    | 0    |  | IKH3P  | 1520   | 98.3  | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKH3C  | 1540   | 32.1  | 0   | 0    | 0   | 0    | 0    | 0    |  | IKH3P  | 1540   | 111.9 | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKH3C  | 1560   | 26.7  | 0   | 0    | 0   | 0    | 0    | 0    |  | IKH3P  | 1560   | 126.4 | 0   | 0    | 0   | 0    | 0    | 0    |  |
| <b>Jun-23 (191d 6/30/23); CSize 50; IKM3 1457.50</b> |        |       |     |      |     |      |      |      |  |        |        |       |     |      |     |      |      |      |  |
| IKM3C  | 1340   | 152.3 | 0   | 0    | 0   | 0    | 0    | 0    |  | IKM3P  | 1340   | 36.7  | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKM3C  | 1360   | 139.1 | 0   | 0    | 0   | 0    | 0    | 0    |  | IKM3P  | 1360   | 43.2  | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKM3C  | 1380   | 126.7 | 0   | 0    | 0   | 0    | 0    | 0    |  | IKM3P  | 1380   | 50.5  | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKM3C  | 1400   | 115   | 0   | 0    | 0   | 0    | 0    | 0    |  | IKM3P  | 1400   | 58.4  | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKM3C  | 1420   | 104   | 0   | 0    | 0   | 0    | 0    | 0    |  | IKM3P  | 1420   | 67.1  | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKM3C  | 1440   | 93.7  | 0   | 0    | 0   | 0    | 0    | 0    |  | IKM3P  | 1440   | 76.5  | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKM3C  | 1460   | 84.2  | 0   | 0    | 0   | 0    | 0    | 0    |  | IKM3P  | 1460   | 86.7  | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKM3C  | 1480   | 75.4  | 0   | 0    | 0   | 0    | 0    | 0    |  | IKM3P  | 1480   | 97.5  | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKM3C  | 1500   | 67.3  | 0   | 0    | 0   | 0    | 0    | 0    |  | IKM3P  | 1500   | 109.1 | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKM3C  | 1520   | 59.9  | 0   | 0    | 0   | 0    | 0    | 0    |  | IKM3P  | 1520   | 121.3 | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKM3C  | 1540   | 53.1  | 0   | 0    | 0   | 0    | 0    | 0    |  | IKM3P  | 1540   | 134.2 | 0   | 0    | 0   | 0    | 0    | 0    |  |
| IKM3C  | 1560   | 46.9  | 0   | 0    | 0   | 0    | 0    | 0    |  | IKM3P  | 1560   | 147.7 | 0   | 0    | 0   | 0    | 0    | 0    |  |

| Implied volatility for ATM | Previous day | 1D%CHG |
|----------------------------|--------------|--------|
| DECEMBER CALL              | 20.58        | 22.65  |
| DECEMBER PUT               | 19.57        | 22.65  |
| MEAN                       | 20.08        | 22.65  |

|              | 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               | 20.61        | 22.65  |
| JANUARY PUT                |              |        |