

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
APR 23	1,418.0	-14.00	1,431.0	1433.00	1413.50	7832	30,434
MAY 23	1,419.0	-14.50	1,430.0	1430.00	1416.50	103	87
JUN 23	1,420.0	-13.50	1,430.0	1430.00	1416.00	94	713
SEP 23	1,410.0	-14.00	1,422.0	1422.00	1408.00	93	458

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICH
Apr-23 (21d 4/28/23); CSize 50; IKJ3 1423.00																		
IKJ3C	1330	87.9	0	0	0	0	0	0	0	IKJ3P	1330	0.1	0	0	0	0	0	0
IKJ3C	1340	77.9	0	0	0	0	0	0	0	IKJ3P	1340	0.1	0	0	0	0	0	0
IKJ3C	1350	67.9	0	0	0	0	0	0	0	IKJ3P	1350	0.1	0	0	0	0	0	0
IKJ3C	1360	58	0	0	0	0	0	0	0	IKJ3P	1360	0.1	0	0	0	0	0	0
IKJ3C	1370	48.2	0	0	0	0	0	0	0	IKJ3P	1370	0.3	0	0	0	0	0	0
IKJ3C	1380	38.7	0	0	0	0	20	0	0	IKJ3P	1380	0.8	0	0	0	0	0	0
IKJ3C	1390	29.8	0	0	0	0	51	0	0	IKJ3P	1390	1.8	0	0	0	0	0	0
IKJ3C	1400	23	0	0	0	0	6	2	0	IKJ3P	1400	3.7	0	0	0	0	7	0
IKJ3C	1410	14.8	0	0	0	0	40	0	0	IKJ3P	1410	8	0	0	0	0	44	0
IKJ3C	1420	9.4	0	0	0	0	20	0	0	IKJ3P	1420	11.4	0	0	0	0	85	0
IKJ3C	1430	5.5	0	0	0	0	0	0	0	IKJ3P	1430	17.5	0	0	0	0	82	2
IKJ3C	1440	3	0	0	0	0	0	0	0	IKJ3P	1440	24	0	0	0	0	100	40
IKJ3C	1450	1.4	0	0	0	0	0	0	0	IKJ3P	1450	33.4	0	0	0	0	20	0
IKJ3C	1460	0.6	0	0	0	0	0	0	0	IKJ3P	1460	42.6	0	0	0	0	0	0
IKJ3C	1470	0.3	0	0	0	0	0	0	0	IKJ3P	1470	52.2	0	0	0	0	0	0
IKJ3C	1480	0.1	0	0	0	0	0	0	0	IKJ3P	1480	62	0	0	0	0	0	0
IKJ3C	1490	0.1	0	0	0	0	0	0	0	IKJ3P	1490	71.9	0	0	0	0	0	0
IKJ3C	1500	0.1	0	0	0	0	0	0	0	IKJ3P	1500	81.9	0	0	0	0	0	0
May-23 (54d 5/31/23); CSize 50; IKK3 1423.50																		
IKK3C	1360	0	0	0	0	0	0	0	0	IKK3P	1360	0	0	0	0	0	0	0
IKK3C	1370	51	0	0	0	0	0	0	0	IKK3P	1370	2.2	0	0	0	0	0	0
IKK3C	1380	42.5	0	0	0	0	0	0	0	IKK3P	1380	3.7	0	0	0	0	0	0
IKK3C	1390	34.6	0	0	0	0	0	0	0	IKK3P	1390	5.7	0	0	0	0	0	0
IKK3C	1400	27.5	0	0	0	0	0	0	0	IKK3P	1400	8.5	0	0	0	0	0	0
IKK3C	1410	21.2	0	0	0	0	0	0	0	IKK3P	1410	12.3	0	0	0	0	0	0
IKK3C	1420	15.9	0	0	0	0	0	0	0	IKK3P	1420	16.9	0	0	0	0	0	0
IKK3C	1430	11.6	0	0	0	0	0	0	0	IKK3P	1430	22.5	0	0	0	0	0	0
IKK3C	1440	8.1	0	0	0	0	0	0	0	IKK3P	1440	29	0	0	0	0	0	0
IKK3C	1450	5.5	0	0	0	0	0	0	0	IKK3P	1450	36.4	0	0	0	0	0	0
IKK3C	1460	3.6	0	0	0	0	0	0	0	IKK3P	1460	44.4	0	0	0	0	0	0
IKK3C	1470	2.3	0	0	0	0	0	0	0	IKK3P	1470	53.1	0	0	0	0	0	0
IKK3C	1480	1.4	0	0	0	0	0	0	0	IKK3P	1480	62.1	0	0	0	0	0	0
IKK3C	1490	0.8	0	0	0	0	0	0	0	IKK3P	1490	71.5	0	0	0	0	0	0
IKK3C	1500	0.5	0.00	-	-	-	-	-	-	IKK3P	1500	81.1	0.00	-	-	-	-	-
Jun-23 (84d 6/30/23); CSize 50; IKM3 1423.00																		
IKM3C	1320	99.7	0	0	0	0	0	0	0	IKM3P	1320	0.4	0	0	0	0	0	0
IKM3C	1340	80.6	0	0	0	0	0	0	0	IKM3P	1340	1.1	0	0	0	0	0	0
IKM3C	1360	62.4	0	0	0	0	0	0	0	IKM3P	1360	2.8	0	0	0	0	0	0
IKM3C	1380	45.9	0	0	0	0	0	0	0	IKM3P	1380	6.1	0	0	0	0	0	0
IKM3C	1400	31.7	0	0	0	0	0	0	0	IKM3P	1400	11.8	0	0	0	0	0	0
IKM3C	1420	20.3	0	0	0	0	0	0	0	IKM3P	1420	20.3	0	0	0	0	0	0
IKM3C	1440	12.1	0	0	0	0	0	0	0	IKM3P	1440	31.9	0	0	0	0	0	0
IKM3C	1460	6.6	0	0	0	0	0	0	0	IKM3P	1460	46.3	0	0	0	0	0	0
IKM3C	1480	3.3	0	0	0	0	0	0	0	IKM3P	1480	62.9	0	0	0	0	0	0
IKM3C	1500	1.5	0	0	0	0	0	0	0	IKM3P	1500	81	0	0	0	0	0	0
IKM3C	1520	0.6	0	0	0	0	0	0	0	IKM3P	1520	100	0	0	0	0	0	0
IKM3C	1540	0.2	0	0	0	0	0	0	0	IKM3P	1540	119.4	0	0	0	0	0	0
IKM3C	1560	0.1	0	0	0	0	0	0	0	IKM3P	1560	139.2	0	0	0	0	0	0
Sep-23 (175d 9/29/23); CSize 50; IKU3 1410.00																		
IKU3C	1320	92.1	0	0	0	0	0	0	0	IKU3P	1320	3.4	0	0	0	0	0	0
IKU3C	1340	75.1	0	0	0	0	0	0	0	IKU3P	1340	6.1	0	0	0	0	0	0
IKU3C	1360	59.5	0	0	0	0	0	0	0	IKU3P	1360	10.2	0	0	0	0	0	0
IKU3C	1380	45.7	0	0	0	0	0	0	0	IKU3P	1380	16.2	0	0	0	0	0	0
IKU3C	1400	33.9	0	0	0	0	0	0	0	IKU3P	1400	24.1	0	0	0	0	0	0
IKU3C	1420	24.3	0	0	0	0	0	0	0	IKU3P	1420	34.1	0	0	0	0	0	0
IKU3C	1440	16.7	0	0	0	0	0	0	0	IKU3P	1440	46.3	0	0	0	0	0	0
IKU3C	1460	11.1	0	0	0	0	0	0	0	IKU3P	1460	60.4	0	0	0	0	0	0
IKU3C	1480	7	0	0	0	0	0	0	0	IKU3P	1480	76	0	0	0	0	0	0
IKU3C	1500	4.3	0	0	0	0	0	0	0	IKU3P	1500	93	0	0	0	0	0	0
IKU3C	1520	2.5	0	0	0	0	0	0	0	IKU3P	1520	110.9	0	0	0	0	0	0
IKU3C	1540	1.4	0	0	0	0	0	0	0	IKU3P	1540	129.6	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
APRIL CALL	7.47	9.49	-21.29
APRIL PUT	7.65	9.49	-19.39
MEAN	7.56	9.49	-20.34

Implied volatility for ATM		Previous day	1D%CHG
MAY CALL	7.49	9.53	-21.41
MAY PUT	7.50	9.51	-21.14
MEAN	7.50	9.52	-21.27

Source: Bloomberg

	10Days	20Days	30Days	60Days	90Days
Current	8.01	9.25	9.62	11.86	12.26
1 week ago	16.65	13.56	14.04	12.73	13.69
1 month ago	12.06	12.05	11.80	12.77	15.77
3 months ago	16.15	13.62	15.51	17.59	16.91
6 months ago	20.62	16.24	15.80	16.04	17.52

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