

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
APR 23	1,437.0	11.50	1,430.5	1438.00	1429.00	5411	32,308
MAY 23	1,437.5	12.00	1,435.0	1438.00	1431.00	24	19
JUN 23	1,439.0	11.00	1,433.0	1439.50	1432.00	43	687
SEP 23	1,428.5	11.50	1,425.0	1428.50	1422.00	92	361

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Apr-23 (24d 4/28/23); CSize 50; IKJ3 1440.50																		
IKJ3C	1330	106.8	0	0	0	0	0	0	0	IKJ3P	1330	0.1	0	0	0	0	0	0
IKJ3C	1340	96.9	0	0	0	0	0	0	0	IKJ3P	1340	0.1	0	0	0	0	0	0
IKJ3C	1350	87	0	0	0	0	0	0	0	IKJ3P	1350	0.1	0	0	0	0	0	0
IKJ3C	1360	77.1	0	0	0	0	0	0	0	IKJ3P	1360	0.3	0	0	0	0	0	0
IKJ3C	1370	67.5	0	0	0	0	0	0	0	IKJ3P	1370	0.6	0	0	0	0	0	0
IKJ3C	1380	58	0	0	0	0	20	0	0	IKJ3P	1380	1.1	0	0	0	0	0	0
IKJ3C	1390	48.9	0	0	0	0	51	0	0	IKJ3P	1390	2	0	0	0	0	0	0
IKJ3C	1400	40.3	0	0	0	0	4	0	0	IKJ3P	1400	3.4	0	0	0	0	7	0
IKJ3C	1410	29.9	0	0	0	0	40	20	0	IKJ3P	1410	8	0	0	0	0	44	0
IKJ3C	1420	24.9	0	0	0	0	20	20	0	IKJ3P	1420	8.3	0	0	0	0	85	0
IKJ3C	1430	19.2	0	0	0	0	0	0	0	IKJ3P	1430	12.2	0	0	0	0	80	0
IKJ3C	1440	14	0	0	0	0	0	0	0	IKJ3P	1440	17	0	0	0	0	40	20
IKJ3C	1450	9.9	0	0	0	0	0	0	0	IKJ3P	1450	23.5	0	0	0	0	20	20
IKJ3C	1460	6.7	0	0	0	0	0	0	0	IKJ3P	1460	29.7	0	0	0	0	0	0
IKJ3C	1470	4.4	0	0	0	0	0	0	0	IKJ3P	1470	37.3	0	0	0	0	0	0
IKJ3C	1480	2.7	0	0	0	0	0	0	0	IKJ3P	1480	45.7	0	0	0	0	0	0
IKJ3C	1490	1.6	0	0	0	0	0	0	0	IKJ3P	1490	54.5	0	0	0	0	0	0
IKJ3C	1500	0.9	0	0	0	0	0	0	0	IKJ3P	1500	63.8	0	0	0	0	0	0
May-23 (57d 5/31/23); CSize 50; IKK3 1442.00																		
IKK3C	1370	70.6	0	0	0	0	0	0	0	IKK3P	1370	3.4	0	0	0	0	0	0
IKK3C	1380	62.1	0	0	0	0	0	0	0	IKK3P	1380	4.9	0	0	0	0	0	0
IKK3C	1390	54	0	0	0	0	0	0	0	IKK3P	1390	6.7	0	0	0	0	0	0
IKK3C	1400	46.5	0	0	0	0	0	0	0	IKK3P	1400	9.1	0	0	0	0	0	0
IKK3C	1410	39.4	0	0	0	0	0	0	0	IKK3P	1410	12.1	0	0	0	0	0	0
IKK3C	1420	33.1	0	0	0	0	0	0	0	IKK3P	1420	15.6	0	0	0	0	0	0
IKK3C	1430	27.3	0	0	0	0	0	0	0	IKK3P	1430	19.9	0	0	0	0	0	0
IKK3C	1440	22.3	0	0	0	0	0	0	0	IKK3P	1440	24.8	0	0	0	0	0	0
IKK3C	1450	17.9	0	0	0	0	0	0	0	IKK3P	1450	30.3	0	0	0	0	0	0
IKK3C	1460	14.1	0	0	0	0	0	0	0	IKK3P	1460	36.5	0	0	0	0	0	0
IKK3C	1470	11	0	0	0	0	0	0	0	IKK3P	1470	43.3	0	0	0	0	0	0
IKK3C	1480	8.4	0	0	0	0	0	0	0	IKK3P	1480	50.7	0	0	0	0	0	0
IKK3C	1490	6.3	0	0	0	0	0	0	0	IKK3P	1490	58.6	0	0	0	0	0	0
IKK3C	1500	0	0	0	0	0	0	0	0	IKK3P	1500	0	0	0	0	0	0	0
Jun-23 (87d 6/30/23); CSize 50; IKM3 1442.50																		
IKM3C	1320	119.4	0	0	0	0	0	0	0	IKM3P	1320	1.3	0	0	0	0	0	0
IKM3C	1340	100.8	0	0	0	0	0	0	0	IKM3P	1340	2.5	0	0	0	0	0	0
IKM3C	1360	83.1	0	0	0	0	0	0	0	IKM3P	1360	4.7	0	0	0	0	0	0
IKM3C	1380	66.7	0	0	0	0	0	0	0	IKM3P	1380	8.1	0	0	0	0	0	0
IKM3C	1400	51.9	0	0	0	0	0	0	0	IKM3P	1400	13.2	0	0	0	0	0	0
IKM3C	1420	39.1	0	0	0	0	0	0	0	IKM3P	1420	20.2	0	0	0	0	0	0
IKM3C	1440	28.4	0	0	0	0	0	0	0	IKM3P	1440	29.4	0	0	0	0	0	0
IKM3C	1460	19.8	0	0	0	0	0	0	0	IKM3P	1460	40.7	0	0	0	0	0	0
IKM3C	1480	13.3	0	0	0	0	0	0	0	IKM3P	1480	54	0	0	0	0	0	0
IKM3C	1500	8.6	0	0	0	0	0	0	0	IKM3P	1500	69.2	0	0	0	0	0	0
IKM3C	1520	5.3	0	0	0	0	0	0	0	IKM3P	1520	85.7	0	0	0	0	0	0
IKM3C	1540	3.1	0	0	0	0	0	0	0	IKM3P	1540	103.4	0	0	0	0	0	0
IKM3C	1560	1.8	0	0	0	0	0	0	0	IKM3P	1560	121.9	0	0	0	0	0	0
Sep-23 (178d 9/29/23); CSize 50; IKU3 1433.50																		
IKU3C	1320	113.7	0	0	0	0	0	0	0	IKU3P	1320	6.8	0	0	0	0	0	0
IKU3C	1340	97.4	0	0	0	0	0	0	0	IKU3P	1340	10.1	0	0	0	0	0	0
IKU3C	1360	82.1	0	0	0	0	0	0	0	IKU3P	1360	14.6	0	0	0	0	0	0
IKU3C	1380	68.2	0	0	0	0	0	0	0	IKU3P	1380	20.4	0	0	0	0	0	0
IKU3C	1400	55.7	0	0	0	0	0	0	0	IKU3P	1400	27.7	0	0	0	0	0	0
IKU3C	1420	44.8	0	0	0	0	0	0	0	IKU3P	1420	36.4	0	0	0	0	0	0
IKU3C	1440	35.3	0	0	0	0	0	0	0	IKU3P	1440	46.6	0	0	0	0	0	0
IKU3C	1460	27.3	0	0	0	0	0	0	0	IKU3P	1460	58.4	0	0	0	0	0	0
IKU3C	1480	20.8	0	0	0	0	0	0	0	IKU3P	1480	71.5	0	0	0	0	0	0
IKU3C	1500	15.5	0	0	0	0	0	0	0	IKU3P	1500	85.9	0	0	0	0	0	0
IKU3C	1520	11.3	0	0	0	0	0	0	0	IKU3P	1520	101.5	0	0	0	0	0	0
IKU3C	1540	8.1	0	0	0	0	0	0	0	IKU3P	1540	118	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
APRIL CALL	10.32	10.33
APRIL PUT	10.32	10.33
MEAN	10.32	10.33

Implied volatility for ATM	Previous day	1D%CHG
MAY CALL	10.33	9.30
MAY PUT	10.34	9.30
MEAN	10.34	9.30

Source: Bloomberg

	10Days	20Days	30Days	60Days	90Days
Current	8.32	9.11	9.40	11.78	12.34
1 week ago	18.84	14.24	14.03	13.51	14.02
1 month ago	12.46	12.81	12.51	12.79	15.81
3 months ago	16.60	16.03	15.69	17.68	17.45
6 months ago	20.51	16.38	17.13	16.08	17.43

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