

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
APR 23	1,425.5	7.50	1,419.0	1426.00	1416.00	3461	28,263
MAY 23	1,426.0	7.00	1,420.5	1427.00	1420.00	65	124
JUN 23	1,427.0	7.00	1,423.0	1428.00	1422.00	44	736
SEP 23	1,418.0	8.00	1,411.0	1418.50	1411.00	9	461

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC
Apr-23 (18d 4/28/23); CSize 50; IKJ3 1425.50																		
IKJ3C	1330	96	0	0	0	0	0	0	0	IKJ3P	1330	0.7	0	0	0	0	0	0
IKJ3C	1340	86.5	0	0	0	0	0	0	0	IKJ3P	1340	1.1	0	0	0	0	0	0
IKJ3C	1350	77.1	0	0	0	0	0	0	0	IKJ3P	1350	1.8	0	0	0	0	0	0
IKJ3C	1360	68.1	0	0	0	0	0	0	0	IKJ3P	1360	2.7	0	0	0	0	0	0
IKJ3C	1370	59.4	0	0	0	0	0	0	0	IKJ3P	1370	4	0	0	0	0	0	0
IKJ3C	1380	51.2	0	0	0	0	20	0	0	IKJ3P	1380	5.7	0	0	0	0	0	0
IKJ3C	1390	43.5	0	0	0	0	51	0	0	IKJ3P	1390	8	0	0	0	0	0	0
IKJ3C	1400	29.9	0	0	0	0	6	0	0	IKJ3P	1400	10.9	0	0	0	0	0	7
IKJ3C	1410	21.8	0	0	0	0	40	0	0	IKJ3P	1410	14.5	0	0	0	0	0	44
IKJ3C	1420	16.9	0	0	0	0	20	0	0	IKJ3P	1420	18.8	0	0	0	0	0	85
IKJ3C	1430	16.3	0	0	0	0	0	0	0	IKJ3P	1430	23.8	0	0	0	0	0	82
IKJ3C	1440	12.9	0	0	0	0	0	0	0	IKJ3P	1440	29.6	0	0	0	0	0	100
IKJ3C	1450	11.6	0	0	0	0	0	0	0	IKJ3P	1450	36	0	0	0	0	0	20
IKJ3C	1460	8.7	0	0	0	0	0	0	0	IKJ3P	1460	43.1	0	0	0	0	0	0
IKJ3C	1470	6.4	0	0	0	0	0	0	0	IKJ3P	1470	50.8	0	0	0	0	0	0
IKJ3C	1480	4.6	0	0	0	0	0	0	0	IKJ3P	1480	59	0	0	0	0	0	0
IKJ3C	1490	3.3	0	0	0	0	0	0	0	IKJ3P	1490	67.7	0	0	0	0	0	0
IKJ3C	1500	2.3	0	0	0	0	0	0	0	IKJ3P	1500	76.7	0	0	0	0	0	0
May-23 (51d 5/31/23); CSize 50; IKK3 1426.00																		
IKK3C	1360	76.1	0	0	0	0	0	0	0	IKK3P	1360	10.4	0	0	0	0	0	0
IKK3C	1370	68.6	0	0	0	0	0	0	0	IKK3P	1370	12.9	0	0	0	0	0	0
IKK3C	1380	61.5	0	0	0	0	0	0	0	IKK3P	1380	15.7	0	0	0	0	0	0
IKK3C	1390	54.8	0	0	0	0	0	0	0	IKK3P	1390	18.9	0	0	0	0	0	0
IKK3C	1400	48.5	0	0	0	0	0	0	0	IKK3P	1400	22.6	0	0	0	0	0	0
IKK3C	1410	42.7	0	0	0	0	0	0	0	IKK3P	1410	26.8	0	0	0	0	0	0
IKK3C	1420	37.3	0	0	0	0	0	0	0	IKK3P	1420	31.3	0	0	0	0	0	0
IKK3C	1430	32.4	0	0	0	0	0	0	0	IKK3P	1430	36.4	0	0	0	0	0	0
IKK3C	1440	28	0	0	0	0	0	0	0	IKK3P	1440	41.9	0	0	0	0	0	0
IKK3C	1450	24	0	0	0	0	0	0	0	IKK3P	1450	47.9	0	0	0	0	0	0
IKK3C	1460	20.4	0	0	0	0	0	0	0	IKK3P	1460	54.3	0	0	0	0	0	0
IKK3C	1470	17.2	0	0	0	0	0	0	0	IKK3P	1470	61.1	0	0	0	0	0	0
IKK3C	1480	14.5	0	0	0	0	0	0	0	IKK3P	1480	68.2	0	0	0	0	0	0
IKK3C	1490	12	0	0	0	0	0	0	0	IKK3P	1490	75.8	0	0	0	0	0	0
IKK3C	1500	10	0.00	-	-	-	-	-	-	IKK3P	1500	83.7	0.00	-	-	-	-	-
Jun-23 (81d 6/30/23); CSize 50; IKM3 1427.00																		
IKM3C	1320	114.4	0	0	0	0	0	0	0	IKM3P	1320	8.1	0	0	0	0	0	0
IKM3C	1340	98.2	0	0	0	0	0	0	0	IKM3P	1340	11.8	0	0	0	0	0	0
IKM3C	1360	83.2	0	0	0	0	0	0	0	IKM3P	1360	16.6	0	0	0	0	0	0
IKM3C	1380	69.4	0	0	0	0	0	0	0	IKM3P	1380	22.7	0	0	0	0	0	0
IKM3C	1400	57.1	0	0	0	0	0	0	0	IKM3P	1400	30.3	0	0	0	0	0	0
IKM3C	1420	46.2	0	0	0	0	0	0	0	IKM3P	1420	39.2	0	0	0	0	0	0
IKM3C	1440	36.8	0	0	0	0	0	0	0	IKM3P	1440	49.7	0	0	0	0	0	0
IKM3C	1460	28.8	0	0	0	0	0	0	0	IKM3P	1460	61.6	0	0	0	0	0	0
IKM3C	1480	22.2	0	0	0	0	0	0	0	IKM3P	1480	74.8	0	0	0	0	0	0
IKM3C	1500	16.8	0	0	0	0	0	0	0	IKM3P	1500	89.3	0	0	0	0	0	0
IKM3C	1520	12.5	0	0	0	0	0	0	0	IKM3P	1520	104.9	0	0	0	0	0	0
IKM3C	1540	9.1	0	0	0	0	0	0	0	IKM3P	1540	121.4	0	0	0	0	0	0
IKM3C	1560	6.6	0	0	0	0	0	0	0	IKM3P	1560	138.7	0	0	0	0	0	0
Sep-23 (172d 9/29/23); CSize 50; IKU3 1418.00																		
IKU3C	1320	119.2	0	0	0	0	0	0	0	IKU3P	1320	22.6	0	0	0	0	0	0
IKU3C	1340	105.4	0	0	0	0	0	0	0	IKU3P	1340	28.4	0	0	0	0	0	0
IKU3C	1360	92.5	0	0	0	0	0	0	0	IKU3P	1360	35.3	0	0	0	0	0	0
IKU3C	1380	80.6	0	0	0	0	0	0	0	IKU3P	1380	43.1	0	0	0	0	0	0
IKU3C	1400	69.7	0	0	0	0	0	0	0	IKU3P	1400	52	0	0	0	0	0	0
IKU3C	1420	59.9	0	0	0	0	0	0	0	IKU3P	1420	61.8	0	0	0	0	0	0
IKU3C	1440	51	0	0	0	0	0	0	0	IKU3P	1440	72.7	0	0	0	0	0	0
IKU3C	1460	43.2	0	0	0	0	0	0	0	IKU3P	1460	84.6	0	0	0	0	0	0
IKU3C	1480	36.3	0	0	0	0	0	0	0	IKU3P	1480	97.4	0	0	0	0	0	0
IKU3C	1500	30.3	0	0	0	0	0	0	0	IKU3P	1500	111.1	0	0	0	0	0	0
IKU3C	1520	25	0	0	0	0	0	0	0	IKU3P	1520	125.6	0	0	0	0	0	0
IKU3C	1540	20.6	0	0	0	0	0	0	0	IKU3P	1540	140.9	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
APRIL CALL	12.07	7.47	61.58
APRIL PUT	15.76	7.65	106.01
MEAN	13.92	7.56	84.06

Implied volatility for ATM		Previous day	1D%CHG
MAY CALL	15.75	7.49	110.28
MAY PUT	15.75	7.50	110.00
MEAN	15.75	7.50	110.14

Source: Bloomberg

	10Days	20Days	30Days	60Days	90Days
Current	9.37	9.56	9.13	12.00	11.78
1 week ago	18.35	14.59	13.92	12.94	13.81
1 month ago	11.67	11.75	11.81	12.79	15.21
3 months ago	18.20	14.54	16.01	17.54	17.03
6 months ago	22.37	16.70	16.50	16.35	17.65

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