

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
APR 23	1,428.0	2.50	1,425.0	1432.00	1425.00	3823	29,051
MAY 23	1,429.0	3.00	1,428.0	1432.00	1428.00	54	127
JUN 23	1,430.0	3.00	1,429.5	1432.00	1428.50	53	724
SEP 23	1,420.0	2.00	1,421.5	1421.50	1420.00	2	460

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	
Apr-23 (17d 4/28/23); CSize 50; IKJ3 1427.50																			
IKJ3C	1330	97.9	0	0	0	0	0	0	0	IKJ3P	1330	0.1	0	0	0	0	0	0	0
IKJ3C	1340	88	0	0	0	0	0	0	0	IKJ3P	1340	0.1	0	0	0	0	0	0	0
IKJ3C	1350	78.2	0	0	0	0	0	0	0	IKJ3P	1350	0.3	0	0	0	0	0	0	0
IKJ3C	1360	68.5	0	0	0	0	0	0	0	IKJ3P	1360	0.5	0	0	0	0	0	0	0
IKJ3C	1370	59	0	0	0	0	0	0	0	IKJ3P	1370	1	0	0	0	0	0	0	0
IKJ3C	1380	49.8	0	0	0	0	20	0	0	IKJ3P	1380	1.9	0	0	0	0	0	0	0
IKJ3C	1390	41.2	0	0	0	0	51	0	0	IKJ3P	1390	3.2	0	0	0	0	0	0	0
IKJ3C	1400	33.2	0	0	0	0	6	0	0	IKJ3P	1400	5.2	0	0	0	0	0	7	0
IKJ3C	1410	26	0	0	0	0	40	0	0	IKJ3P	1410	8	0	0	0	0	0	45	1
IKJ3C	1420	19.7	0	0	0	0	20	0	0	IKJ3P	1420	11.7	0	0	0	0	0	85	0
IKJ3C	1430	14.5	0	0	0	0	0	0	0	IKJ3P	1430	16.5	0	0	0	0	0	82	0
IKJ3C	1440	10.2	0	0	0	0	0	0	0	IKJ3P	1440	22.2	0	0	0	0	0	100	0
IKJ3C	1450	7	0	0	0	0	0	0	0	IKJ3P	1450	29	0	0	0	0	0	20	0
IKJ3C	1460	4.6	0	0	0	0	0	0	0	IKJ3P	1460	36.5	0	0	0	0	0	0	0
IKJ3C	1470	2.9	0	0	0	0	0	0	0	IKJ3P	1470	44.8	0	0	0	0	0	0	0
IKJ3C	1480	1.7	0	0	0	0	0	0	0	IKJ3P	1480	53.7	0	0	0	0	0	0	0
IKJ3C	1490	1	0	0	0	0	0	0	0	IKJ3P	1490	62.9	0	0	0	0	0	0	0
IKJ3C	1500	0.6	0	0	0	0	0	0	0	IKJ3P	1500	72.5	0	0	0	0	0	0	0
May-23 (50d 5/31/23); CSize 50; IKK3 1428.50																			
IKK3C	1360	73.2	0	0	0	0	0	0	0	IKK3P	1360	4.5	0	0	0	0	0	0	0
IKK3C	1370	64.9	0	0	0	0	0	0	0	IKK3P	1370	6.1	0	0	0	0	0	0	0
IKK3C	1380	57	0	0	0	0	0	0	0	IKK3P	1380	8.2	0	0	0	0	0	0	0
IKK3C	1390	49.6	0	0	0	0	0	0	0	IKK3P	1390	10.7	0	0	0	0	0	0	0
IKK3C	1400	42.7	0	0	0	0	0	0	0	IKK3P	1400	13.8	0	0	0	0	0	0	0
IKK3C	1410	36.3	0	0	0	0	0	0	0	IKK3P	1410	17.4	0	0	0	0	0	0	0
IKK3C	1420	30.6	0	0	0	0	0	0	0	IKK3P	1420	21.6	0	0	0	0	0	0	0
IKK3C	1430	25.5	0	0	0	0	0	0	0	IKK3P	1430	26.5	0	0	0	0	0	0	0
IKK3C	1440	20.9	0	0	0	0	0	0	0	IKK3P	1440	31.9	0	0	0	0	0	0	0
IKK3C	1450	17	0	0	0	0	0	0	0	IKK3P	1450	37.9	0	0	0	0	0	0	0
IKK3C	1460	13.6	0	0	0	0	0	0	0	IKK3P	1460	44.5	0	0	0	0	0	0	0
IKK3C	1470	10.8	0	0	0	0	0	0	0	IKK3P	1470	51.6	0	0	0	0	0	0	0
IKK3C	1480	8.4	0	0	0	0	0	0	0	IKK3P	1480	59.2	0	0	0	0	0	0	0
IKK3C	1490	6.5	0	0	0	0	0	0	0	IKK3P	1490	67.2	0	0	0	0	0	0	0
IKK3C	1500	4.9	0	0	0	0	0	0	0	IKK3P	1500	75.7	0	0	0	0	0	0	0
Jun-23 (80d 6/30/23); CSize 50; IKM3 1427.50																			
IKM3C	1320	112.3	0	0	0	0	0	0	0	IKM3P	1320	2.9	0	0	0	0	0	0	0
IKM3C	1340	94.6	0	0	0	0	0	0	0	IKM3P	1340	5.1	0	0	0	0	0	0	0
IKM3C	1360	78	0	0	0	0	0	0	0	IKM3P	1360	8.4	0	0	0	0	0	0	0
IKM3C	1380	62.8	0	0	0	0	0	0	0	IKM3P	1380	13.2	0	0	0	0	0	0	0
IKM3C	1400	49.4	0	0	0	0	0	0	0	IKM3P	1400	19.6	0	0	0	0	0	0	0
IKM3C	1420	37.7	0	0	0	0	0	0	0	IKM3P	1420	27.8	0	0	0	0	0	0	0
IKM3C	1440	28	0	0	0	0	0	0	0	IKM3P	1440	38	0	0	0	0	0	0	0
IKM3C	1460	20.2	0	0	0	0	0	0	0	IKM3P	1460	50	0	0	0	0	0	0	0
IKM3C	1480	14.1	0	0	0	0	0	0	0	IKM3P	1480	63.8	0	0	0	0	0	0	0
IKM3C	1500	9.5	0	0	0	0	0	0	0	IKM3P	1500	79.1	0	0	0	0	0	0	0
IKM3C	1520	6.3	0	0	0	0	0	0	0	IKM3P	1520	95.7	0	0	0	0	0	0	0
IKM3C	1540	4	0	0	0	0	0	0	0	IKM3P	1540	113.3	0	0	0	0	0	0	0
IKM3C	1560	2.4	0	0	0	0	0	0	0	IKM3P	1560	131.6	0	0	0	0	0	0	0
Sep-23 (171d 9/29/23); CSize 50; IKU3 1419.50																			
IKU3C	1320	110.6	0	0	0	0	0	0	0	IKU3P	1320	12	0	0	0	0	0	0	0
IKU3C	1340	95.4	0	0	0	0	0	0	0	IKU3P	1340	16.5	0	0	0	0	0	0	0
IKU3C	1360	81.4	0	0	0	0	0	0	0	IKU3P	1360	22.2	0	0	0	0	0	0	0
IKU3C	1380	68.6	0	0	0	0	0	0	0	IKU3P	1380	29.1	0	0	0	0	0	0	0
IKU3C	1400	57.1	0	0	0	0	0	0	0	IKU3P	1400	37.3	0	0	0	0	0	0	0
IKU3C	1420	46.9	0	0	0	0	0	0	0	IKU3P	1420	46.9	0	0	0	0	0	0	0
IKU3C	1440	38	0	0	0	0	0	0	0	IKU3P	1440	57.7	0	0	0	0	0	0	0
IKU3C	1460	30.4	0	0	0	0	0	0	0	IKU3P	1460	69.8	0	0	0	0	0	0	0
IKU3C	1480	24	0	0	0	0	0	0	0	IKU3P	1480	83.1	0	0	0	0	0	0	0
IKU3C	1500	18.7	0	0	0	0	0	0	0	IKU3P	1500	97.5	0	0	0	0	0	0	0
IKU3C	1520	14.3	0	0	0	0	0	0	0	IKU3P	1520	112.9	0	0	0	0	0	0	0
IKU3C	1540	10.8	0	0	0	0	0	0	0	IKU3P	1540	129.2	0	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
MARCH CALL	12.24	12.07	1.41
MARCH PUT	12.24	15.76	-22.34
MEAN	12.24	13.92	-12.04

Implied volatility for ATM		Previous day	1D%CHG
APRIL CALL	12.25	15.75	-22.22
APRIL PUT	12.25	15.75	-22.22
MEAN	12.25	15.75	-22.22

Source: Bloomberg

	10Days	20Days	30Days	60Days	90Days
Current	8.05	8.67	9.22	11.70	12.29
1 week ago	18.61	14.46	14.07	13.71	14.04
1 month ago	10.96	12.64	12.10	12.85	15.71
3 months ago	9.95	13.63	14.47	17.19	17.30
6 months ago	20.51	17.00	17.45	17.01	17.49

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