

### Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
APR 23	1,435.0	7.00	1,426.0	1437.00	1426.00	6208	29,612
MAY 23	1,436.5	7.50	1,427.5	1438.00	1427.50	41	132
JUN 23	1,437.5	7.50	1,427.5	1437.50	1427.50	18	728
SEP 23	1,427.0	7.00	1,419.5	1428.00	1419.50	23	463

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC
<b>Apr-23 (16d 4/28/23); CSize 50; IKJ3 1436.50</b>																		
IKJ3C	1330	104.9	0	0	0	0	0	0	0	IKJ3P	1330	0.1	0	0	0	0	0	0
IKJ3C	1340	94.9	0	0	0	0	0	0	0	IKJ3P	1340	0.1	0	0	0	0	0	0
IKJ3C	1350	85	0	0	0	0	0	0	0	IKJ3P	1350	0.1	0	0	0	0	0	0
IKJ3C	1360	75.1	0	0	0	0	0	0	0	IKJ3P	1360	0.2	0	0	0	0	0	0
IKJ3C	1370	65.3	0	0	0	0	0	0	0	IKJ3P	1370	0.4	0	0	0	0	0	0
IKJ3C	1380	55.8	0	0	0	0	20	0	0	IKJ3P	1380	0.8	0	0	0	0	0	0
IKJ3C	1390	46.6	0	0	0	0	51	0	0	IKJ3P	1390	1.6	0	0	0	0	0	0
IKJ3C	1400	37.9	0	0	0	0	6	0	0	IKJ3P	1400	2.9	0	0	0	0	7	0
IKJ3C	1410	29.9	0	0	0	0	40	0	0	IKJ3P	1410	4.9	0	0	0	0	45	1
IKJ3C	1420	22.8	0	0	0	0	20	0	0	IKJ3P	1420	7.8	0	0	0	0	85	0
IKJ3C	1430	16.7	0	0	0	0	20	20	20	IKJ3P	1430	11.7	0	0	0	0	82	0
IKJ3C	1440	11.8	0	0	0	0	0	0	0	IKJ3P	1440	16.8	0	0	0	0	100	0
IKJ3C	1450	7.9	0	0	0	0	0	0	0	IKJ3P	1450	22.9	0	0	0	0	20	0
IKJ3C	1460	5.1	0	0	0	0	0	0	0	IKJ3P	1460	30.1	0	0	0	0	0	0
IKJ3C	1470	3.1	0	0	0	0	0	0	0	IKJ3P	1470	38.1	0	0	0	0	0	0
IKJ3C	1480	1.8	0	0	0	0	0	0	0	IKJ3P	1480	46.8	0	0	0	0	0	0
IKJ3C	1490	1	0	0	0	0	0	0	0	IKJ3P	1490	55.9	0	0	0	0	0	0
IKJ3C	1500	0.5	0	0	0	0	0	0	0	IKJ3P	1500	65.4	0	0	0	0	0	0
<b>May-23 (49d 5/31/23); CSize 50; IKK3 1438.50</b>																		
IKK3C	1360	78.9	0	0	0	0	0	0	0	IKK3P	1360	2.7	0	0	0	0	0	0
IKK3C	1370	70.1	0	0	0	0	0	0	0	IKK3P	1370	3.9	0	0	0	0	0	0
IKK3C	1380	61.7	0	0	0	0	0	0	0	IKK3P	1380	5.4	0	0	0	0	0	0
IKK3C	1390	53.8	0	0	0	0	0	0	0	IKK3P	1390	7.4	0	0	0	0	0	0
IKK3C	1400	46.3	0	0	0	0	0	0	0	IKK3P	1400	9.9	0	0	0	0	0	0
IKK3C	1410	39.4	0	0	0	0	0	0	0	IKK3P	1410	13	0	0	0	0	0	0
IKK3C	1420	33.1	0	0	0	0	0	0	0	IKK3P	1420	16.7	0	0	0	0	0	0
IKK3C	1430	27.5	0	0	0	0	0	0	0	IKK3P	1430	21	0	0	0	0	0	0
IKK3C	1440	22.5	0	0	0	0	0	0	0	IKK3P	1440	25.9	0	0	0	0	0	0
IKK3C	1450	18.1	0	0	0	0	0	0	0	IKK3P	1450	31.6	0	0	0	0	0	0
IKK3C	1460	14.4	0	0	0	0	0	0	0	IKK3P	1460	37.8	0	0	0	0	0	0
IKK3C	1470	11.3	0	0	0	0	0	0	0	IKK3P	1470	44.6	0	0	0	0	0	0
IKK3C	1480	8.7	0	0	0	0	0	0	0	IKK3P	1480	52	0	0	0	0	0	0
IKK3C	1490	6.6	0	0	0	0	0	0	0	IKK3P	1490	59.9	0	0	0	0	0	0
IKK3C	1500	4.9	0	0	0	0	0	0	0	IKK3P	1500	68.2	0	0	0	0	0	0
<b>Jun-23 (79d 6/30/23); CSize 50; IKM3 1437.50</b>																		
IKM3C	1320	118.5	0	0	0	0	0	0	0	IKM3P	1320	1.7	0	0	0	0	0	0
IKM3C	1340	100.2	0	0	0	0	0	0	0	IKM3P	1340	3.3	0	0	0	0	0	0
IKM3C	1360	82.8	0	0	0	0	0	0	0	IKM3P	1360	5.8	0	0	0	0	0	0
IKM3C	1380	66.7	0	0	0	0	0	0	0	IKM3P	1380	9.6	0	0	0	0	0	0
IKM3C	1400	52.3	0	0	0	0	0	0	0	IKM3P	1400	15	0	0	0	0	0	0
IKM3C	1420	39.8	0	0	0	0	0	0	0	IKM3P	1420	22.4	0	0	0	0	0	0
IKM3C	1440	29.3	0	0	0	0	0	0	0	IKM3P	1440	31.8	0	0	0	0	0	0
IKM3C	1460	20.8	0	0	0	0	0	0	0	IKM3P	1460	43.2	0	0	0	0	0	0
IKM3C	1480	14.3	0	0	0	0	0	0	0	IKM3P	1480	56.5	0	0	0	0	0	0
IKM3C	1500	9.4	0	0	0	0	0	0	0	IKM3P	1500	71.6	0	0	0	0	0	0
IKM3C	1520	6	0	0	0	0	0	0	0	IKM3P	1520	88	0	0	0	0	0	0
IKM3C	1540	3.7	0	0	0	0	0	0	0	IKM3P	1540	105.6	0	0	0	0	0	0
IKM3C	1560	2.2	0	0	0	0	0	0	0	IKM3P	1560	123.9	0	0	0	0	0	0
<b>Sep-23 (170d 9/29/23); CSize 50; IKU3 1427.00</b>																		
IKU3C	1320	114.4	0	0	0	0	0	0	0	IKU3P	1320	8.9	0	0	0	0	0	0
IKU3C	1340	98.5	0	0	0	0	0	0	0	IKU3P	1340	12.7	0	0	0	0	0	0
IKU3C	1360	83.7	0	0	0	0	0	0	0	IKU3P	1360	17.7	0	0	0	0	0	0
IKU3C	1380	70.2	0	0	0	0	0	0	0	IKU3P	1380	23.9	0	0	0	0	0	0
IKU3C	1400	58.1	0	0	0	0	0	0	0	IKU3P	1400	31.4	0	0	0	0	0	0
IKU3C	1420	47.3	0	0	0	0	0	0	0	IKU3P	1420	40.4	0	0	0	0	0	0
IKU3C	1440	38	0	0	0	0	0	0	0	IKU3P	1440	50.8	0	0	0	0	0	0
IKU3C	1460	30	0	0	0	0	0	0	0	IKU3P	1460	62.5	0	0	0	0	0	0
IKU3C	1480	23.3	0	0	0	0	0	0	0	IKU3P	1480	75.6	0	0	0	0	0	0
IKU3C	1500	17.9	0	0	0	0	0	0	0	IKU3P	1500	89.9	0	0	0	0	0	0
IKU3C	1520	13.5	0	0	0	0	0	0	0	IKU3P	1520	105.2	0	0	0	0	0	0
IKU3C	1540	10	0	0	0	0	0	0	0	IKU3P	1540	121.4	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
MARCH CALL	11.44	12.24	-6.54
MARCH PUT	11.44	12.24	-6.54
MEAN	11.44	12.24	-6.54

Implied volatility for ATM		Previous day	1D%CHG
APRIL CALL	11.45	12.25	-6.53
APRIL PUT	11.42	12.25	-6.78
MEAN	11.44	12.25	-6.65

	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

Source: Bloomberg

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