

### Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
APR 23	1,434.5	-0.50	1,436.5	1437.50	1425.00	6147	30,528
MAY 23	1,437.0	0.50	1,437.5	1438.50	1427.00	76	133
JUN 23	1,437.5	0.00	1,439.0	1439.00	1428.50	64	748
SEP 23	1,428.5	1.50	1,424.0	1429.50	1418.00	41	468

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>Apr-23 (15d 4/28/23); CSize 50; IKJ3 1433.50</b>																		
IKJ3C	1330	104.6	0	0	0	0	0	0	0	IKJ3P	1330	0.2	0	0	0	0	0	0
IKJ3C	1340	94.7	0	0	0	0	0	0	0	IKJ3P	1340	0.4	0	0	0	0	0	0
IKJ3C	1350	85	0	0	0	0	0	0	0	IKJ3P	1350	0.6	0	0	0	0	0	0
IKJ3C	1360	75.5	0	0	0	0	0	0	0	IKJ3P	1360	1.1	0	0	0	0	0	0
IKJ3C	1370	66.2	0	0	0	0	0	0	0	IKJ3P	1370	1.8	0	0	0	0	0	0
IKJ3C	1380	57.3	0	0	0	0	20	0	0	IKJ3P	1380	2.9	0	0	0	0	0	0
IKJ3C	1390	48.8	0	0	0	0	51	0	0	IKJ3P	1390	4.4	0	0	0	0	0	0
IKJ3C	1400	40.9	0	0	0	0	6	0	0	IKJ3P	1400	6.4	0	0	0	0	7	0
IKJ3C	1410	31.5	0	0	0	0	40	0	0	IKJ3P	1410	9.2	0	0	0	0	45	0
IKJ3C	1420	22.9	0	0	0	0	20	0	0	IKJ3P	1420	11.4	0	0	0	0	85	0
IKJ3C	1430	18.3	0	0	0	0	20	20	0	IKJ3P	1430	16.9	0	0	0	0	82	0
IKJ3C	1440	14.7	0	0	0	0	0	0	0	IKJ3P	1440	21.9	0	0	0	0	100	0
IKJ3C	1450	12.4	0	0	0	0	0	0	0	IKJ3P	1450	28.9	0	0	0	0	20	0
IKJ3C	1460	9.1	0	0	0	0	0	0	0	IKJ3P	1460	34.6	0	0	0	0	0	0
IKJ3C	1470	6.6	0	0	0	0	0	0	0	IKJ3P	1470	42	0	0	0	0	0	0
IKJ3C	1480	4.6	0	0	0	0	0	0	0	IKJ3P	1480	50	0	0	0	0	0	0
IKJ3C	1490	3.1	0	0	0	0	0	0	0	IKJ3P	1490	58.5	0	0	0	0	0	0
IKJ3C	1500	2.1	0	0	0	0	0	0	0	IKJ3P	1500	67.5	0	0	0	0	0	0
<b>May-23 (48d 5/31/23); CSize 50; IKK3 1436.50</b>																		
IKK3C	1360	84.3	0	0	0	0	0	0	0	IKK3P	1360	7.6	0	0	0	0	0	0
IKK3C	1370	76.3	0	0	0	0	0	0	0	IKK3P	1370	9.5	0	0	0	0	0	0
IKK3C	1380	68.6	0	0	0	0	0	0	0	IKK3P	1380	11.9	0	0	0	0	0	0
IKK3C	1390	61.4	0	0	0	0	0	0	0	IKK3P	1390	14.6	0	0	0	0	0	0
IKK3C	1400	54.6	0	0	0	0	0	0	0	IKK3P	1400	17.7	0	0	0	0	0	0
IKK3C	1410	48.2	0	0	0	0	0	0	0	IKK3P	1410	21.3	0	0	0	0	0	0
IKK3C	1420	42.3	0	0	0	0	0	0	0	IKK3P	1420	25.4	0	0	0	0	0	0
IKK3C	1430	36.9	0	0	0	0	0	0	0	IKK3P	1430	29.9	0	0	0	0	0	0
IKK3C	1440	31.9	0	0	0	0	0	0	0	IKK3P	1440	34.9	0	0	0	0	0	0
IKK3C	1450	27.4	0	0	0	0	0	0	0	IKK3P	1450	40.4	0	0	0	0	0	0
IKK3C	1460	23.4	0	0	0	0	0	0	0	IKK3P	1460	46.3	0	0	0	0	0	0
IKK3C	1470	19.8	0	0	0	0	0	0	0	IKK3P	1470	52.7	0	0	0	0	0	0
IKK3C	1480	16.7	0	0	0	0	0	0	0	IKK3P	1480	59.5	0	0	0	0	0	0
IKK3C	1490	13.9	0	0	0	0	0	0	0	IKK3P	1490	66.7	0	0	0	0	0	0
IKK3C	1500	11.5	0	0	0	0	0	0	0	IKK3P	1500	74.3	0	0	0	0	0	0
<b>Jun-23 (78d 6/30/23); CSize 50; IKM3 1440.00</b>																		
IKM3C	1320	123.1	0	0	0	0	0	0	0	IKM3P	1320	6.3	0	0	0	0	0	0
IKM3C	1340	106.3	0	0	0	0	0	0	0	IKM3P	1340	9.4	0	0	0	0	0	0
IKM3C	1360	90.6	0	0	0	0	0	0	0	IKM3P	1360	13.6	0	0	0	0	0	0
IKM3C	1380	76.1	0	0	0	0	0	0	0	IKM3P	1380	19	0	0	0	0	0	0
IKM3C	1400	63	0	0	0	0	0	0	0	IKM3P	1400	25.7	0	0	0	0	0	0
IKM3C	1420	51.3	0	0	0	0	0	0	0	IKM3P	1420	33.9	0	0	0	0	0	0
IKM3C	1440	41.1	0	0	0	0	0	0	0	IKM3P	1440	43.6	0	0	0	0	0	0
IKM3C	1460	32.4	0	0	0	0	0	0	0	IKM3P	1460	54.7	0	0	0	0	0	0
IKM3C	1480	25.1	0	0	0	0	0	0	0	IKM3P	1480	67.3	0	0	0	0	0	0
IKM3C	1500	19.1	0	0	0	0	0	0	0	IKM3P	1500	81.2	0	0	0	0	0	0
IKM3C	1520	14.2	0	0	0	0	0	0	0	IKM3P	1520	96.2	0	0	0	0	0	0
IKM3C	1540	10.5	0	0	0	0	0	0	0	IKM3P	1540	112.3	0	0	0	0	0	0
IKM3C	1560	7.5	0	0	0	0	0	0	0	IKM3P	1560	129.3	0	0	0	0	0	0
<b>Sep-23 (169d 9/29/23); CSize 50; IKU3 1428.50</b>																		
IKU3C	1320	127.2	0	0	0	0	0	0	0	IKU3P	1320	20.2	0	0	0	0	0	0
IKU3C	1340	112.8	0	0	0	0	0	0	0	IKU3P	1340	25.6	0	0	0	0	0	0
IKU3C	1360	99.5	0	0	0	0	0	0	0	IKU3P	1360	31.9	0	0	0	0	0	0
IKU3C	1380	87	0	0	0	0	0	0	0	IKU3P	1380	39.2	0	0	0	0	0	0
IKU3C	1400	75.6	0	0	0	0	0	0	0	IKU3P	1400	47.5	0	0	0	0	0	0
IKU3C	1420	65.3	0	0	0	0	0	0	0	IKU3P	1420	56.9	0	0	0	0	0	0
IKU3C	1440	55.9	0	0	0	0	0	0	0	IKU3P	1440	67.2	0	0	0	0	0	0
IKU3C	1460	47.5	0	0	0	0	0	0	0	IKU3P	1460	78.6	0	0	0	0	0	0
IKU3C	1480	40.1	0	0	0	0	0	0	0	IKU3P	1480	90.9	0	0	0	0	0	0
IKU3C	1500	33.6	0	0	0	0	0	0	0	IKU3P	1500	104.2	0	0	0	0	0	0
IKU3C	1520	28	0	0	0	0	0	0	0	IKU3P	1520	118.2	0	0	0	0	0	0
IKU3C	1540	23.1	0	0	0	0	0	0	0	IKU3P	1540	133.1	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
MARCH CALL	13.84	11.44	20.98
MARCH PUT	15.92	11.44	39.16
MEAN	14.88	11.44	30.07

Implied volatility for ATM		Previous day	1D%CHG
APRIL CALL	15.95	11.45	39.30
APRIL PUT	15.95	11.42	39.67
MEAN	15.95	11.44	39.48

	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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