

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
APR 23	1,433.0	1.00	1,436.0	1438.50	1429.00	5403	34,536
MAY 23	1,434.0	0.00	1,438.0	1439.00	1431.00	225	304
JUN 23	1,436.0	2.00	1,438.0	1439.50	1432.00	23	741
SEP 23	1,425.0	-0.50	1,424.5	1430.00	1422.00	35	481

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Apr-23 (10d 4/28/23); CSize 50; IKJ3 1433.00																		
IKJ3C	1330	102.9	0	0	0	0	0	0	0	IKJ3P	1330	0.1	0	0	0	0	0	0
IKJ3C	1340	92.9	0	0	0	0	0	0	0	IKJ3P	1340	0.1	0	0	0	0	0	0
IKJ3C	1350	82.9	0	0	0	0	0	0	0	IKJ3P	1350	0.1	0	0	0	0	0	0
IKJ3C	1360	73	0	0	0	0	0	0	0	IKJ3P	1360	0.1	0	0	0	0	0	0
IKJ3C	1370	63	0	0	0	0	0	0	0	IKJ3P	1370	0.1	0	0	0	0	0	0
IKJ3C	1380	53.1	0	0	0	0	20	0	0	IKJ3P	1380	0.2	0	0	0	0	0	0
IKJ3C	1390	43.5	0	0	0	0	51	0	0	IKJ3P	1390	0.5	0	0	0	0	0	0
IKJ3C	1400	34.2	0	0	0	0	6	0	0	IKJ3P	1400	1.3	0	0	0	0	0	7
IKJ3C	1410	25.7	0	0	0	0	40	0	0	IKJ3P	1410	2.7	0	0	0	0	0	45
IKJ3C	1420	18.2	0	0	0	0	20	0	0	IKJ3P	1420	5.2	0	0	0	0	0	85
IKJ3C	1430	12	0	0	0	0	20	0	0	IKJ3P	1430	9	0	0	0	0	0	82
IKJ3C	1440	7.4	0	0	0	0	0	0	0	IKJ3P	1440	14.4	0	0	0	0	0	100
IKJ3C	1450	4.1	0	0	0	0	0	0	0	IKJ3P	1450	21.1	0	0	0	0	0	20
IKJ3C	1460	2.1	0	0	0	0	0	0	0	IKJ3P	1460	29.1	0	0	0	0	0	0
IKJ3C	1470	1	0	0	0	0	0	0	0	IKJ3P	1470	38	0	0	0	0	0	0
IKJ3C	1480	0.4	0	0	0	0	0	0	0	IKJ3P	1480	47.4	0	0	0	0	0	0
IKJ3C	1490	0.2	0	0	0	0	0	0	0	IKJ3P	1490	57.1	0	0	0	0	0	0
IKJ3C	1500	0.1	0	0	0	0	0	0	0	IKJ3P	1500	67	0	0	0	0	0	0
May-23 (43d 5/31/23); CSize 50; IKK3 1434.00																		
IKK3C	1360	75.4	0	0	0	0	0	0	0	IKK3P	1360	1.7	0	0	0	0	0	0
IKK3C	1370	66.4	0	0	0	0	0	0	0	IKK3P	1370	2.6	0	0	0	0	0	0
IKK3C	1380	57.7	0	0	0	0	0	0	0	IKK3P	1380	3.9	0	0	0	0	0	0
IKK3C	1390	49.5	0	0	0	0	0	0	0	IKK3P	1390	5.7	0	0	0	0	0	0
IKK3C	1400	41.9	0	0	0	0	0	0	0	IKK3P	1400	8	0	0	0	0	0	0
IKK3C	1410	34.8	0	0	0	0	0	0	0	IKK3P	1410	10.9	0	0	0	0	0	0
IKK3C	1420	28.5	0	0	0	0	0	0	0	IKK3P	1420	14.6	0	0	0	0	0	0
IKK3C	1430	22.9	0	0	0	0	4	0	0	IKK3P	1430	18.9	0	0	0	0	0	0
IKK3C	1440	18.1	0	0	0	0	0	0	0	IKK3P	1440	24.1	0	0	0	0	0	0
IKK3C	1450	14	0	0	0	0	0	0	0	IKK3P	1450	29.9	0	0	0	0	0	0
IKK3C	1460	10.6	0	0	0	0	0	0	0	IKK3P	1460	36.5	0	0	0	0	0	0
IKK3C	1470	7.9	0	0	0	0	0	0	0	IKK3P	1470	43.8	0	0	0	0	0	0
IKK3C	1480	5.7	0	0	0	0	0	0	0	IKK3P	1480	51.6	0	0	0	0	0	0
IKK3C	1490	4.1	0	0	0	0	0	0	0	IKK3P	1490	59.9	0	0	0	0	0	0
IKK3C	1500	2.8	0	0	0	0	0	0	0	IKK3P	1500	68.6	0	0	0	0	0	0
Jun-23 (73d 6/30/23); CSize 50; IKM3 1436.00																		
IKM3C	1320	116.3	0	0	0	0	0	0	0	IKM3P	1320	1	0	0	0	0	0	0
IKM3C	1340	97.6	0	0	0	0	0	0	0	IKM3P	1340	2.1	0	0	0	0	0	0
IKM3C	1360	79.7	0	0	0	0	0	0	0	IKM3P	1360	4.1	0	0	0	0	0	0
IKM3C	1380	63.2	0	0	0	0	0	0	0	IKM3P	1380	7.5	0	0	0	0	0	0
IKM3C	1400	48.3	0	0	0	0	0	0	0	IKM3P	1400	12.6	0	0	0	0	0	0
IKM3C	1420	35.6	0	0	0	0	0	0	0	IKM3P	1420	19.7	0	0	0	0	0	0
IKM3C	1440	25.2	0	0	0	0	0	0	0	IKM3P	1440	29.1	0	0	0	0	0	0
IKM3C	1460	17	0	0	0	0	0	0	0	IKM3P	1460	40.9	0	0	0	0	0	0
IKM3C	1480	11	0	0	0	0	0	0	0	IKM3P	1480	54.7	0	0	0	0	0	0
IKM3C	1500	6.7	0	0	0	0	0	0	0	IKM3P	1500	70.4	0	0	0	0	0	0
IKM3C	1520	3.9	0	0	0	0	0	0	0	IKM3P	1520	87.5	0	0	0	0	0	0
IKM3C	1540	2.2	0	0	0	0	0	0	0	IKM3P	1540	105.6	0	0	0	0	0	0
IKM3C	1560	1.2	0	0	0	0	0	0	0	IKM3P	1560	124.5	0	0	0	0	0	0
Sep-23 (164d 9/29/23); CSize 50; IKU3 1425.00																		
IKU3C	1320	110.5	0	0	0	0	0	0	0	IKU3P	1320	6.9	0	0	0	0	0	0
IKU3C	1340	94.2	0	0	0	0	0	0	0	IKU3P	1340	10.3	0	0	0	0	0	0
IKU3C	1360	79.1	0	0	0	0	0	0	0	IKU3P	1360	14.9	0	0	0	0	0	0
IKU3C	1380	65.3	0	0	0	0	0	0	0	IKU3P	1380	20.9	0	0	0	0	0	0
IKU3C	1400	53	0	0	0	0	0	0	0	IKU3P	1400	28.3	0	0	0	0	0	0
IKU3C	1420	42.2	0	0	0	0	0	0	0	IKU3P	1420	37.3	0	0	0	0	0	0
IKU3C	1440	33	0	0	0	0	0	0	0	IKU3P	1440	47.8	0	0	0	0	0	0
IKU3C	1460	25.3	0	0	0	0	0	0	0	IKU3P	1460	59.9	0	0	0	0	0	0
IKU3C	1480	19.1	0	0	0	0	0	0	0	IKU3P	1480	73.3	0	0	0	0	0	0
IKU3C	1500	14.1	0	0	0	0	0	0	0	IKU3P	1500	88.1	0	0	0	0	0	0
IKU3C	1520	10.2	0	0	0	0	0	0	0	IKU3P	1520	103.9	0	0	0	0	0	0
IKU3C	1540	7.2	0	0	0	0	0	0	0	IKU3P	1540	120.7	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
MARCH CALL	10.55	14.34	-26.43
MARCH PUT	10.55	15.41	-31.54
MEAN	10.55	14.88	-29.08

Implied volatility for ATM		Previous day	1D%CHG
APRIL CALL	10.56	15.56	-32.13
APRIL PUT	10.56	15.56	-32.13
MEAN	10.56	15.56	-32.13

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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