

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
APR 23	1,422.5	-10.00	1,431.5	1432.50	1422.00	4921	30,122
MAY 23	1,423.0	-10.50	1,433.0	1433.00	1423.00	258	419
JUN 23	1,425.0	-10.00	1,432.5	1433.00	1425.00	37	756
SEP 23	1,415.0	-10.00	1,420.5	1423.00	1415.00	39	498

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Apr-23 (8d 4/28/23); CSize 50; IKJ3 1424.00																		
IKJ3C	1330	92.4	0	0	0	0	0	0	0	IKJ3P	1330	0.1	0	0	0	0	0	0
IKJ3C	1340	82.4	0	0	0	0	0	0	0	IKJ3P	1340	0.1	0	0	0	0	0	0
IKJ3C	1350	72.5	0	0	0	0	0	0	0	IKJ3P	1350	0.1	0	0	0	0	0	0
IKJ3C	1360	62.5	0	0	0	0	0	0	0	IKJ3P	1360	0.1	0	0	0	0	0	0
IKJ3C	1370	52.5	0	0	0	0	0	0	0	IKJ3P	1370	0.1	0	0	0	0	0	0
IKJ3C	1380	42.6	0	0	0	0	20	0	0	IKJ3P	1380	0.1	0	0	0	0	0	0
IKJ3C	1390	32.9	0	0	0	0	51	0	0	IKJ3P	1390	0.4	0	0	0	0	0	0
IKJ3C	1400	23.7	0	0	0	0	6	0	0	IKJ3P	1400	1.2	0	0	0	0	7	0
IKJ3C	1410	15.6	0	0	0	0	40	0	0	IKJ3P	1410	3.1	0	0	0	0	45	0
IKJ3C	1420	9.2	0	0	0	0	20	0	0	IKJ3P	1420	6.7	0	0	0	0	85	0
IKJ3C	1430	4.7	0	0	0	0	20	0	0	IKJ3P	1430	12.2	0	0	0	0	82	0
IKJ3C	1440	2.1	0	0	0	0	0	0	0	IKJ3P	1440	19.6	0	0	0	0	100	0
IKJ3C	1450	0.8	0	0	0	0	0	0	0	IKJ3P	1450	28.3	0	0	0	0	20	0
IKJ3C	1460	0.2	0	0	0	0	0	0	0	IKJ3P	1460	37.7	0	0	0	0	0	0
IKJ3C	1470	0.1	0	0	0	0	0	0	0	IKJ3P	1470	47.5	0	0	0	0	0	0
IKJ3C	1480	0.1	0	0	0	0	0	0	0	IKJ3P	1480	57.5	0	0	0	0	0	0
IKJ3C	1490	0.1	0	0	0	0	0	0	0	IKJ3P	1490	67.5	0	0	0	0	0	0
IKJ3C	1500	0.1	0	0	0	0	0	0	0	IKJ3P	1500	77.5	0	0	0	0	0	0
May-23 (41d 5/31/23); CSize 50; IKK3 1426.00																		
IKK3C	1360	64	0	0	0	0	0	0	0	IKK3P	1360	1.2	0	0	0	0	0	0
IKK3C	1370	54.9	0	0	0	0	0	0	0	IKK3P	1370	2.1	0	0	0	0	0	0
IKK3C	1380	46.2	0	0	0	0	0	0	0	IKK3P	1380	3.4	0	0	0	0	0	0
IKK3C	1390	38.1	0	0	0	0	0	0	0	IKK3P	1390	5.2	0	0	0	0	0	0
IKK3C	1400	30.7	0	0	0	0	0	0	0	IKK3P	1400	7.8	0	0	0	0	0	0
IKK3C	1410	24.5	0	0	0	0	20	20	0	IKK3P	1410	11.2	0	0	0	0	0	0
IKK3C	1420	18.5	0	0	0	0	24	24	0	IKK3P	1420	15.5	0	0	0	0	0	0
IKK3C	1430	13.8	0	0	0	0	4	4	0	IKK3P	1430	20.7	0	0	0	0	0	0
IKK3C	1440	9.9	0	0	0	0	0	0	0	IKK3P	1440	26.9	0	0	0	0	0	0
IKK3C	1450	7	0	0	0	0	0	0	0	IKK3P	1450	33.9	0	0	0	0	0	0
IKK3C	1460	4.7	0	0	0	0	0	0	0	IKK3P	1460	41.6	0	0	0	0	0	0
IKK3C	1470	3.1	0	0	0	0	0	0	0	IKK3P	1470	49.9	0	0	0	0	0	0
IKK3C	1480	1.9	0	0	0	0	0	0	0	IKK3P	1480	58.8	0	0	0	0	0	0
IKK3C	1490	1.2	0	0	0	0	0	0	0	IKK3P	1490	68	0	0	0	0	0	0
IKK3C	1500	0.7	0.00	-	-	-	-	-	-	IKK3P	1500	77.5	0.00	-	-	-	-	-
Jun-23 (71d 6/30/23); CSize 50; IKM3 1427.50																		
IKM3C	1320	104.9	0	0	0	0	0	0	0	IKM3P	1320	0.5	0	0	0	0	0	0
IKM3C	1340	85.9	0	0	0	0	0	0	0	IKM3P	1340	1.4	0	0	0	0	0	0
IKM3C	1360	67.8	0	0	0	0	0	0	0	IKM3P	1360	3.1	0	0	0	0	0	0
IKM3C	1380	51.2	0	0	0	0	0	0	0	IKM3P	1380	6.4	0	0	0	0	0	0
IKM3C	1400	36.7	0	0	0	0	0	0	0	IKM3P	1400	11.8	0	0	0	0	0	0
IKM3C	1420	24.8	0	0	0	0	0	0	0	IKM3P	1420	19.8	0	0	0	0	0	0
IKM3C	1440	15.7	0	0	0	0	0	0	0	IKM3P	1440	30.6	0	0	0	0	0	0
IKM3C	1460	9.2	0	0	0	0	0	0	0	IKM3P	1460	44.1	0	0	0	0	0	0
IKM3C	1480	5.1	0	0	0	0	0	0	0	IKM3P	1480	59.8	0	0	0	0	0	0
IKM3C	1500	2.6	0	0	0	0	0	0	0	IKM3P	1500	77.2	0	0	0	0	0	0
IKM3C	1520	1.2	0	0	0	0	0	0	0	IKM3P	1520	95.7	0	0	0	0	0	0
IKM3C	1540	0.5	0	0	0	0	0	0	0	IKM3P	1540	114.9	0	0	0	0	0	0
IKM3C	1560	0.2	0	0	0	0	0	0	0	IKM3P	1560	134.5	0	0	0	0	0	0
Sep-23 (162d 9/29/23); CSize 50; IKU3 1417.00																		
IKU3C	1320	98.5	0	0	0	0	0	0	0	IKU3P	1320	4.7	0	0	0	0	0	0
IKU3C	1340	81.8	0	0	0	0	0	0	0	IKU3P	1340	7.8	0	0	0	0	0	0
IKU3C	1360	66.4	0	0	0	0	0	0	0	IKU3P	1360	12.2	0	0	0	0	0	0
IKU3C	1380	52.7	0	0	0	0	0	0	0	IKU3P	1380	18.1	0	0	0	0	0	0
IKU3C	1400	40.7	0	0	0	0	0	0	0	IKU3P	1400	25.9	0	0	0	0	0	0
IKU3C	1420	30.6	0	0	0	0	0	0	0	IKU3P	1420	35.5	0	0	0	0	0	0
IKU3C	1440	22.4	0	0	0	0	0	0	0	IKU3P	1440	47	0	0	0	0	0	0
IKU3C	1460	15.8	0	0	0	0	0	0	0	IKU3P	1460	60.3	0	0	0	0	0	0
IKU3C	1480	10.9	0	0	0	0	0	0	0	IKU3P	1480	75.1	0	0	0	0	0	0
IKU3C	1500	7.3	0	0	0	0	0	0	0	IKU3P	1500	91.2	0	0	0	0	0	0
IKU3C	1520	4.7	0	0	0	0	0	0	0	IKU3P	1520	108.3	0	0	0	0	0	0
IKU3C	1540	3	0	0	0	0	0	0	0	IKU3P	1540	126.3	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
APRIL CALL	8.86	10.58	-16.26
APRIL PUT	8.86	10.58	-16.26
MEAN	8.86	10.58	-16.26

Implied volatility for ATM		Previous day	1D%CHG
MAY CALL	8.86	10.55	-16.02
MAY PUT	8.84	10.55	-16.21
MEAN	8.85	10.55	-16.11

	10Days	20Days	30Days	60Days	90Days
Current	9.95	9.38	9.44	11.12	11.35
1 week ago	10.48	13.67	12.65	12.32	13.21
1 month ago	10.21	11.46	11.79	12.55	13.35
3 months ago	13.68	14.29	13.45	17.40	16.82
6 months ago	15.28	17.79	15.90	15.35	16.71

Source: Bloomberg

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