

### Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
APR 23	1,419.5	-3.00	1,423.0	1425.50	1416.50	5346	30,284
MAY 23	1,420.5	-2.50	1,426.0	1426.50	1418.00	119	452
JUN 23	1,422.5	-2.50	1,426.5	1427.50	1419.50	40	751
SEP 23	1,411.5	-3.50	1,416.5	1417.00	1410.00	28	499

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>Apr-23 (4d 4/28/23); CSize 50; IKJ3 1419.50</b>																		
IKJ3C	1330	89.5	0	0	0	0	0	0	0	IKJ3P	1330	0.1	0	0	0	0	0	0
IKJ3C	1340	79.5	0	0	0	0	0	0	0	IKJ3P	1340	0.1	0	0	0	0	0	0
IKJ3C	1350	69.5	0	0	0	0	0	0	0	IKJ3P	1350	0.1	0	0	0	0	0	0
IKJ3C	1360	59.5	0	0	0	0	0	0	0	IKJ3P	1360	0.1	0	0	0	0	0	0
IKJ3C	1370	49.5	0	0	0	0	0	0	0	IKJ3P	1370	0.1	0	0	0	0	0	0
IKJ3C	1380	39.5	0	0	0	0	20	0	0	IKJ3P	1380	0.1	0	0	0	0	0	0
IKJ3C	1390	29.7	0	0	0	0	51	0	0	IKJ3P	1390	0.2	0	0	0	0	0	0
IKJ3C	1400	20.4	0	0	0	0	6	0	0	IKJ3P	1400	0.9	0	0	0	0	0	7
IKJ3C	1410	12.3	0	0	0	0	40	0	0	IKJ3P	1410	2.8	0	0	0	0	0	45
IKJ3C	1420	6.3	0	0	0	0	20	0	0	IKJ3P	1420	6.8	0	0	0	0	0	85
IKJ3C	1430	2.6	0	0	0	0	20	0	0	IKJ3P	1430	13.1	0	0	0	0	0	82
IKJ3C	1440	0.9	0	0	0	0	0	0	0	IKJ3P	1440	21.3	0	0	0	0	0	100
IKJ3C	1450	0.2	0	0	0	0	0	0	0	IKJ3P	1450	30.7	0	0	0	0	0	20
IKJ3C	1460	0.1	0	0	0	0	0	0	0	IKJ3P	1460	40.5	0	0	0	0	0	0
IKJ3C	1470	0.1	0	0	0	0	0	0	0	IKJ3P	1470	50.5	0	0	0	0	0	0
IKJ3C	1480	0.1	0	0	0	0	0	0	0	IKJ3P	1480	60.5	0	0	0	0	0	0
IKJ3C	1490	0.1	0	0	0	0	0	0	0	IKJ3P	1490	70.5	0	0	0	0	0	0
IKJ3C	1500	0.1	0	0	0	0	0	0	0	IKJ3P	1500	80.5	0	0	0	0	0	0
<b>May-23 (37d 5/31/23); CSize 50; IKK3 1420.50</b>																		
IKK3C	1360	61	0	0	0	0	0	0	0	IKK3P	1360	0.7	0	0	0	0	0	0
IKK3C	1370	51.7	0	0	0	0	0	0	0	IKK3P	1370	1.4	0	0	0	0	0	0
IKK3C	1380	42.8	0	0	0	0	0	0	0	IKK3P	1380	2.5	0	0	0	0	0	0
IKK3C	1390	34.6	0	0	0	0	0	0	0	IKK3P	1390	4.2	0	0	0	0	0	0
IKK3C	1400	27.1	0	0	0	0	0	0	0	IKK3P	1400	6.6	0	0	0	0	0	0
IKK3C	1410	20.5	0	0	0	0	40	20	0	IKK3P	1410	10.1	0	0	0	0	0	0
IKK3C	1420	15	0	0	0	0	44	20	0	IKK3P	1420	14.5	0	0	0	0	0	0
IKK3C	1430	10.5	0	0	0	0	4	0	0	IKK3P	1430	20	0	0	0	0	0	0
IKK3C	1440	7.1	0	0	0	0	0	0	0	IKK3P	1440	26.6	0	0	0	0	0	0
IKK3C	1450	4.6	0	0	0	0	0	0	0	IKK3P	1450	34	0	0	0	0	0	0
IKK3C	1460	2.8	0	0	0	0	0	0	0	IKK3P	1460	42.2	0	0	0	0	0	0
IKK3C	1470	1.7	0	0	0	0	0	0	0	IKK3P	1470	51	0	0	0	0	0	0
IKK3C	1480	0.9	0	0	0	0	0	0	0	IKK3P	1480	60.3	0	0	0	0	0	0
IKK3C	1490	0.5	0	0	0	0	0	0	0	IKK3P	1490	69.8	0	0	0	0	0	0
IKK3C	1500	0.3	0	0	0	0	0	0	0	IKK3P	1500	79.5	0	0	0	0	0	0
<b>Jun-23 (67d 6/30/23); CSize 50; IKM3 1422.50</b>																		
IKM3C	1320	102.2	0	0	0	0	0	0	0	IKM3P	1320	0.2	0	0	0	0	0	0
IKM3C	1340	82.8	0	0	0	0	0	0	0	IKM3P	1340	0.8	0	0	0	0	0	0
IKM3C	1360	64.3	0	0	0	0	0	0	0	IKM3P	1360	2.1	0	0	0	0	0	0
IKM3C	1380	47.2	0	0	0	0	0	0	0	IKM3P	1380	5	0	0	0	0	0	0
IKM3C	1400	32.5	0	0	0	0	0	0	0	IKM3P	1400	10.1	0	0	0	0	0	0
IKM3C	1420	20.6	0	0	0	0	0	0	0	IKM3P	1420	18.2	0	0	0	0	0	0
IKM3C	1440	12	0	0	0	0	0	0	0	IKM3P	1440	29.4	0	0	0	0	0	0
IKM3C	1460	6.4	0	0	0	0	0	0	0	IKM3P	1460	43.7	0	0	0	0	0	0
IKM3C	1480	3.1	0	0	0	0	0	0	0	IKM3P	1480	60.2	0	0	0	0	0	0
IKM3C	1500	1.3	0	0	0	0	0	0	0	IKM3P	1500	78.4	0	0	0	0	0	0
IKM3C	1520	0.5	0	0	0	0	0	0	0	IKM3P	1520	97.5	0	0	0	0	0	0
IKM3C	1540	0.2	0	0	0	0	0	0	0	IKM3P	1540	117	0	0	0	0	0	0
IKM3C	1560	0.1	0	0	0	0	0	0	0	IKM3P	1560	136.8	0	0	0	0	0	0
<b>Sep-23 (158d 9/29/23); CSize 50; IKU3 1411.50</b>																		
IKU3C	1320	93.6	0	0	0	0	0	0	0	IKU3P	1320	3.2	0	0	0	0	0	0
IKU3C	1340	76.4	0	0	0	0	0	0	0	IKU3P	1340	5.9	0	0	0	0	0	0
IKU3C	1360	60.7	0	0	0	0	0	0	0	IKU3P	1360	9.9	0	0	0	0	0	0
IKU3C	1380	46.7	0	0	0	0	0	0	0	IKU3P	1380	15.6	0	0	0	0	0	0
IKU3C	1400	34.8	0	0	0	0	0	0	0	IKU3P	1400	23.4	0	0	0	0	0	0
IKU3C	1420	24.9	0	0	0	0	0	0	0	IKU3P	1420	33.3	0	0	0	0	0	0
IKU3C	1440	17.2	0	0	0	0	0	0	0	IKU3P	1440	45.3	0	0	0	0	0	0
IKU3C	1460	11.4	0	0	0	0	0	0	0	IKU3P	1460	59.3	0	0	0	0	0	0
IKU3C	1480	7.3	0	0	0	0	0	0	0	IKU3P	1480	74.9	0	0	0	0	0	0
IKU3C	1500	4.4	0	0	0	0	0	0	0	IKU3P	1500	91.8	0	0	0	0	0	0
IKU3C	1520	2.6	0	0	0	0	0	0	0	IKU3P	1520	109.7	0	0	0	0	0	0
IKU3C	1540	1.5	0	0	0	0	0	0	0	IKU3P	1540	128.3	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
MARCH CALL	7.81	8.86
MARCH PUT	7.81	-11.85
MEAN	7.81	-11.85

Implied volatility for ATM	Previous day	1D%CHG
APRIL CALL	7.79	8.86
APRIL PUT	7.79	8.84
MEAN	7.79	8.85

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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