

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
APR 23	1,424.5	5.00	1,419.5	1428.00	1416.00	22899	32,249
MAY 23	1,425.0	4.50	1,420.0	1429.50	1417.50	18085	12,818
JUN 23	1,427.0	4.50	1,419.0	1427.00	1419.00	63	747
SEP 23	1,417.0	5.50	1,410.5	1419.00	1410.50	52	509

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC
Apr-23 (3d 4/28/23); CSize 50; IKJ3 1420.50																		
IKJ3C	1330	94.5	0	0	0	0	0	0	0	IKJ3P	1330	0.1	0	0	0	0	0	0
IKJ3C	1340	84.5	0	0	0	0	0	0	0	IKJ3P	1340	0.1	0	0	0	0	0	0
IKJ3C	1350	74.5	0	0	0	0	0	0	0	IKJ3P	1350	0.1	0	0	0	0	0	0
IKJ3C	1360	64.5	0	0	0	0	0	0	0	IKJ3P	1360	0.1	0	0	0	0	0	0
IKJ3C	1370	54.5	0	0	0	0	0	0	0	IKJ3P	1370	0.1	0	0	0	0	0	0
IKJ3C	1380	44.5	0	0	0	0	20	0	0	IKJ3P	1380	0.1	0	0	0	0	0	0
IKJ3C	1390	34.5	0	0	0	0	51	0	0	IKJ3P	1390	0.1	0	0	0	0	0	0
IKJ3C	1400	24.6	0	0	0	0	6	0	0	IKJ3P	1400	0.1	0	0	0	0	0	7
IKJ3C	1410	15.1	0	0	0	0	40	0	0	IKJ3P	1410	0.6	0	0	0	0	0	45
IKJ3C	1420	7.3	0	0	0	0	20	0	0	IKJ3P	1420	2.8	0	0	0	0	0	85
IKJ3C	1430	2.5	0	0	0	0	20	0	0	IKJ3P	1430	8	0	0	0	0	0	82
IKJ3C	1440	0.5	0	0	0	0	0	0	0	IKJ3P	1440	16	0	0	0	0	0	100
IKJ3C	1450	0.1	0	0	0	0	0	0	0	IKJ3P	1450	25.6	0	0	0	0	0	20
IKJ3C	1460	0.1	0	0	0	0	0	0	0	IKJ3P	1460	35.5	0	0	0	0	0	0
IKJ3C	1470	0.1	0	0	0	0	0	0	0	IKJ3P	1470	45.5	0	0	0	0	0	0
IKJ3C	1480	0.1	0	0	0	0	0	0	0	IKJ3P	1480	55.5	0	0	0	0	0	0
IKJ3C	1490	0.1	0	0	0	0	0	0	0	IKJ3P	1490	65.5	0	0	0	0	0	0
IKJ3C	1500	0.1	0	0	0	0	0	0	0	IKJ3P	1500	75.5	0	0	0	0	0	0
May-23 (36d 5/31/23); CSize 50; IKK3 1421.00																		
IKK3C	1360	65.7	0	0	0	0	0	0	0	IKK3P	1360	0.9	0	0	0	0	0	0
IKK3C	1370	56.4	0	0	0	0	0	0	0	IKK3P	1370	1.6	0	0	0	0	0	0
IKK3C	1380	47.6	0	0	0	0	0	0	0	IKK3P	1380	2.7	0	0	0	0	0	0
IKK3C	1390	39.3	0	0	0	0	0	0	0	IKK3P	1390	4.4	0	0	0	0	0	0
IKK3C	1400	31.6	0	0	0	0	0	0	0	IKK3P	1400	6.7	0	0	0	0	0	0
IKK3C	1410	24.8	0	0	0	0	40	20	0	IKK3P	1410	9.9	0	0	0	0	0	0
IKK3C	1420	19	0	0	0	0	44	20	0	IKK3P	1420	14	0	0	0	0	0	0
IKK3C	1430	14	0	0	0	0	4	0	0	IKK3P	1430	19	0	0	0	0	0	0
IKK3C	1440	10	0	0	0	0	0	0	0	IKK3P	1440	25	0	0	0	0	0	0
IKK3C	1450	7	0	0	0	0	0	0	0	IKK3P	1450	31.9	0	0	0	0	0	0
IKK3C	1460	4.6	0	0	0	0	0	0	0	IKK3P	1460	39.5	0	0	0	0	0	0
IKK3C	1470	3	0	0	0	0	0	0	0	IKK3P	1470	47.9	0	0	0	0	0	0
IKK3C	1480	1.9	0	0	0	0	0	0	0	IKK3P	1480	56.7	0	0	0	0	0	0
IKK3C	1490	1.1	0	0	0	0	0	0	0	IKK3P	1490	65.9	0	0	0	0	0	0
IKK3C	1500	0.6	0	0	0	0	0	0	0	IKK3P	1500	75.4	0	0	0	0	0	0
Jun-23 (66d 6/30/23); CSize 50; IKM3 1427.00																		
IKM3C	1320	106.9	0	0	0	0	0	0	0	IKM3P	1320	0.5	0	0	0	0	0	0
IKM3C	1340	87.8	0	0	0	0	0	0	0	IKM3P	1340	1.2	0	0	0	0	0	0
IKM3C	1360	69.5	0	0	0	0	0	0	0	IKM3P	1360	2.9	0	0	0	0	0	0
IKM3C	1380	52.7	0	0	0	0	0	0	0	IKM3P	1380	5.9	0	0	0	0	0	0
IKM3C	1400	37.9	0	0	0	0	0	0	0	IKM3P	1400	11.1	0	0	0	0	0	0
IKM3C	1420	25.7	0	0	0	0	0	0	0	IKM3P	1420	18.8	0	0	0	0	0	0
IKM3C	1440	16.4	0	0	0	0	0	0	0	IKM3P	1440	29.3	0	0	0	0	0	0
IKM3C	1460	9.7	0	0	0	0	0	0	0	IKM3P	1460	42.5	0	0	0	0	0	0
IKM3C	1480	5.3	0	0	0	0	0	0	0	IKM3P	1480	58.1	0	0	0	0	0	0
IKM3C	1500	2.7	0	0	0	0	0	0	0	IKM3P	1500	75.4	0	0	0	0	0	0
IKM3C	1520	1.3	0	0	0	0	0	0	0	IKM3P	1520	93.8	0	0	0	0	0	0
IKM3C	1540	0.6	0	0	0	0	0	0	0	IKM3P	1540	113	0	0	0	0	0	0
IKM3C	1560	0.2	0	0	0	0	0	0	0	IKM3P	1560	132.5	0	0	0	0	0	0
Sep-23 (157d 9/29/23); CSize 50; IKU3 1413.50																		
IKU3C	1320	100.6	0	0	0	0	0	0	0	IKU3P	1320	4.8	0	0	0	0	0	0
IKU3C	1340	83.9	0	0	0	0	0	0	0	IKU3P	1340	7.8	0	0	0	0	0	0
IKU3C	1360	68.5	0	0	0	0	0	0	0	IKU3P	1360	12.2	0	0	0	0	0	0
IKU3C	1380	54.6	0	0	0	0	0	0	0	IKU3P	1380	18.1	0	0	0	0	0	0
IKU3C	1400	42.5	0	0	0	0	0	0	0	IKU3P	1400	25.7	0	0	0	0	0	0
IKU3C	1420	32.2	0	0	0	0	0	0	0	IKU3P	1420	35.2	0	0	0	0	0	0
IKU3C	1440	23.8	0	0	0	0	0	0	0	IKU3P	1440	46.5	0	0	0	0	0	0
IKU3C	1460	17	0	0	0	0	0	0	0	IKU3P	1460	59.5	0	0	0	0	0	0
IKU3C	1480	11.9	0	0	0	0	0	0	0	IKU3P	1480	74.1	0	0	0	0	0	0
IKU3C	1500	8	0	0	0	0	0	0	0	IKU3P	1500	90	0	0	0	0	0	0
IKU3C	1520	5.3	0	0	0	0	0	0	0	IKU3P	1520	107	0	0	0	0	0	0
IKU3C	1540	3.4	0	0	0	0	0	0	0	IKU3P	1540	124.8	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
MARCH CALL	9.18	7.81
MARCH PUT	9.18	7.81
MEAN	9.18	7.81

Implied volatility for ATM	Previous day	1D%CHG
APRIL CALL	9.20	7.79
APRIL PUT	9.20	7.79
MEAN	9.20	7.79

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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