

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
APR 23	1,413.0	-11.50	1,425.0	1425.00	1412.50	24993	21,442
MAY 23	1,411.0	-14.00	1,424.5	1425.50	1411.00	25382	29,007
JUN 23	1,413.0	-14.00	1,423.0	1423.50	1412.50	273	745
SEP 23	1,403.0	-14.00	1,417.0	1417.00	1402.00	108	543

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC
Apr-23 (1d 4/28/23); CSize 50; IKJ3 1410.50																		
IKJ3C	1330	83	0	0	0	0	0	0	0	IKJ3P	1330	0.1	0	0	0	0	0	0
IKJ3C	1340	73	0	0	0	0	0	0	0	IKJ3P	1340	0.1	0	0	0	0	0	0
IKJ3C	1350	63	0	0	0	0	0	0	0	IKJ3P	1350	0.1	0	0	0	0	0	0
IKJ3C	1360	53	0	0	0	0	0	0	0	IKJ3P	1360	0.1	0	0	0	0	0	0
IKJ3C	1370	43	0	0	0	0	0	0	0	IKJ3P	1370	0.1	0	0	0	0	0	0
IKJ3C	1380	33	0	0	0	0	20	0	0	IKJ3P	1380	0.1	0	0	0	0	0	0
IKJ3C	1390	23	0	0	0	0	51	0	0	IKJ3P	1390	0.1	0	0	0	0	0	0
IKJ3C	1400	13.4	0	0	0	0	6	0	0	IKJ3P	1400	0.4	0	0	0	0	7	0
IKJ3C	1410	5.6	0	0	0	0	40	0	0	IKJ3P	1410	2.6	0	0	0	0	45	0
IKJ3C	1420	1.4	0	0	0	0	20	0	0	IKJ3P	1420	8.4	0	0	0	0	85	0
IKJ3C	1430	0.2	0	0	0	0	20	0	0	IKJ3P	1430	17.2	0	0	0	0	82	0
IKJ3C	1440	0.1	0	0	0	0	0	0	0	IKJ3P	1440	27	0	0	0	0	100	0
IKJ3C	1450	0.1	0	0	0	0	0	0	0	IKJ3P	1450	37	0	0	0	0	20	0
IKJ3C	1460	0.1	0	0	0	0	0	0	0	IKJ3P	1460	47	0	0	0	0	0	0
IKJ3C	1470	0.1	0	0	0	0	0	0	0	IKJ3P	1470	57	0	0	0	0	0	0
IKJ3C	1480	0.1	0	0	0	0	0	0	0	IKJ3P	1480	67	0	0	0	0	0	0
IKJ3C	1490	0.1	0	0	0	0	0	0	0	IKJ3P	1490	77	0	0	0	0	0	0
IKJ3C	1500	0.1	0	0	0	0	0	0	0	IKJ3P	1500	87	0	0	0	0	0	0
May-23 (34d 5/31/23); CSize 50; IKK3 1409.50																		
IKK3C	1350	0	0	0	0	0	0	0	0	IKK3P	1350	0	0	0	0	0	0	0
IKK3C	1360	52.9	0	0	0	0	0	0	0	IKK3P	1360	2	0	0	0	0	0	0
IKK3C	1370	44.3	0	0	0	0	0	0	0	IKK3P	1370	3.4	0	0	0	0	0	0
IKK3C	1380	36.2	0	0	0	0	0	0	0	IKK3P	1380	5.3	0	0	0	0	0	0
IKK3C	1390	28.9	0	0	0	0	0	0	0	IKK3P	1390	8	0	0	0	0	0	0
IKK3C	1400	22.5	0	0	0	0	0	0	0	IKK3P	1400	11.5	0	0	0	0	0	0
IKK3C	1410	17	0	0	0	0	48	8	0	IKK3P	1410	16	0	0	0	0	0	0
IKK3C	1420	12.5	0	0	0	0	44	0	0	IKK3P	1420	21.4	0	0	0	0	0	0
IKK3C	1430	8.8	0	0	0	0	4	0	0	IKK3P	1430	27.8	0	0	0	0	0	0
IKK3C	1440	6.1	0	0	0	0	0	0	0	IKK3P	1440	35	0	0	0	0	0	0
IKK3C	1450	4	0	0	0	0	0	0	0	IKK3P	1450	42.9	0	0	0	0	0	0
IKK3C	1460	2.6	0	0	0	0	0	0	0	IKK3P	1460	51.4	0	0	0	0	0	0
IKK3C	1470	1.6	0	0	0	0	0	0	0	IKK3P	1470	60.4	0	0	0	0	0	0
IKK3C	1480	0.9	0	0	0	0	0	0	0	IKK3P	1480	69.7	0	0	0	0	0	0
IKK3C	1490	0.5	0	0	0	0	0	0	0	IKK3P	1490	79.3	0	0	0	0	0	0
IKK3C	1500	0.3	0	0	0	0	0	0	0	IKK3P	1500	89.1	0	0	0	0	0	0
Jun-23 (64d 6/30/23); CSize 50; IKM3 1414.00																		
IKM3C	1320	93.5	0	0	0	0	0	0	0	IKM3P	1320	1	0	0	0	0	0	0
IKM3C	1340	75	0	0	0	0	0	0	0	IKM3P	1340	2.4	0	0	0	0	0	0
IKM3C	1360	57.8	0	0	0	0	0	0	0	IKM3P	1360	5	0	0	0	0	0	0
IKM3C	1380	42.4	0	0	0	0	0	0	0	IKM3P	1380	9.5	0	0	0	0	0	0
IKM3C	1400	29.4	0	0	0	0	0	0	0	IKM3P	1400	16.5	0	0	0	0	0	0
IKM3C	1420	19.2	0	0	0	0	0	0	0	IKM3P	1420	26.2	0	0	0	0	0	0
IKM3C	1440	11.7	0	0	0	0	0	0	0	IKM3P	1440	38.6	0	0	0	0	0	0
IKM3C	1460	6.7	0	0	0	0	0	0	0	IKM3P	1460	53.4	0	0	0	0	0	0
IKM3C	1480	3.5	0	0	0	0	0	0	0	IKM3P	1480	70.2	0	0	0	0	0	0
IKM3C	1500	1.7	0	0	0	0	0	0	0	IKM3P	1500	88.3	0	0	0	0	0	0
IKM3C	1520	0.8	0	0	0	0	0	0	0	IKM3P	1520	107.3	0	0	0	0	0	0
IKM3C	1540	0.3	0	0	0	0	0	0	0	IKM3P	1540	126.7	0	0	0	0	0	0
IKM3C	1560	0.1	0	0	0	0	0	0	0	IKM3P	1560	146.4	0	0	0	0	0	0
Sep-23 (155d 9/29/23); CSize 50; IKU3 1401.00																		
IKU3C	1320	89.1	0	0	0	0	0	0	0	IKU3P	1320	7.2	0	0	0	0	0	0
IKU3C	1340	73.4	0	0	0	0	0	0	0	IKU3P	1340	11.2	0	0	0	0	0	0
IKU3C	1360	59.2	0	0	0	0	0	0	0	IKU3P	1360	16.7	0	0	0	0	0	0
IKU3C	1380	46.6	0	0	0	0	0	0	0	IKU3P	1380	23.9	0	0	0	0	0	0
IKU3C	1400	35.8	0	0	0	0	0	0	0	IKU3P	1400	32.8	0	0	0	0	0	0
IKU3C	1420	26.8	0	0	0	0	0	0	0	IKU3P	1420	43.5	0	0	0	0	0	0
IKU3C	1440	19.5	0	0	0	0	0	0	0	IKU3P	1440	56	0	0	0	0	0	0
IKU3C	1460	13.8	0	0	0	0	0	0	0	IKU3P	1460	70.1	0	0	0	0	0	0
IKU3C	1480	9.5	0	0	0	0	0	0	0	IKU3P	1480	85.6	0	0	0	0	0	0
IKU3C	1500	6.4	0	0	0	0	0	0	0	IKU3P	1500	102.2	0	0	0	0	0	0
IKU3C	1520	4.2	0	0	0	0	0	0	0	IKU3P	1520	119.7	0	0	0	0	0	0
IKU3C	1540	2.6	0	0	0	0	0	0	0	IKU3P	1540	137.9	0	0	0	0	0	0

Implied volatility for ATM			
		Previous day	1D%CHG
MARCH CALL	9.42	9.18	2.61
MARCH PUT	9.42	9.18	2.61
MEAN	9.42	9.18	2.61

Implied volatility for ATM			
		Previous day	1D%CHG
APRIL CALL	9.50	9.20	3.26
APRIL PUT	9.49	9.20	3.15
MEAN	9.50	9.20	3.21

	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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