

**Underlying Instrument - FKLI**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
APR 23	1,418.0	5.00	1,414.0	1419.50	1409.50	12917	5,155
MAY 23	1,416.5	5.50	1,412.0	1420.50	1408.00	15394	34,365
JUN 23	1,418.0	5.00	1,415.0	1420.00	1408.00	86	765
SEP 23	1,406.5	3.50	1,401.0	1410.00	1401.00	36	558

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC
<b>Apr-23 (0d 4/28/23); CSize 50; IKJ3 1421.00</b>																		
IKJ3C	1330	88	0	0	0	0	0	0	0	IKJ3P	1330	0.1	0	0	0	0	0	0
IKJ3C	1340	78	0	0	0	0	0	0	0	IKJ3P	1340	0.1	0	0	0	0	0	0
IKJ3C	1350	68	0	0	0	0	0	0	0	IKJ3P	1350	0.1	0	0	0	0	0	0
IKJ3C	1360	58	0	0	0	0	0	0	0	IKJ3P	1360	0.1	0	0	0	0	0	0
IKJ3C	1370	48	0	0	0	0	0	0	0	IKJ3P	1370	0.1	0	0	0	0	0	0
IKJ3C	1380	38	0	0	0	0	20	0	0	IKJ3P	1380	0.1	0	0	0	0	0	0
IKJ3C	1390	28	0	0	0	0	51	0	0	IKJ3P	1390	0.1	0	0	0	0	0	0
IKJ3C	1400	18	0	0	0	0	6	0	0	IKJ3P	1400	0.1	0	0	0	0	0	7
IKJ3C	1410	8.4	0	0	0	0	40	0	0	IKJ3P	1410	0.4	0	0	0	0	0	45
IKJ3C	1420	1.8	0	0	0	0	20	0	0	IKJ3P	1420	3.8	0	0	0	0	0	85
IKJ3C	1430	0.1	0	0	0	0	20	0	0	IKJ3P	1430	12.1	0	0	0	0	0	82
IKJ3C	1440	0.1	0	0	0	0	0	0	0	IKJ3P	1440	22	0	0	0	0	0	100
IKJ3C	1450	0.1	0	0	0	0	0	0	0	IKJ3P	1450	32	0	0	0	0	0	20
IKJ3C	1460	0.1	0	0	0	0	0	0	0	IKJ3P	1460	42	0	0	0	0	0	0
IKJ3C	1470	0.1	0	0	0	0	0	0	0	IKJ3P	1470	52	0	0	0	0	0	0
IKJ3C	1480	0.1	0	0	0	0	0	0	0	IKJ3P	1480	62	0	0	0	0	0	0
IKJ3C	1490	0.1	0	0	0	0	0	0	0	IKJ3P	1490	72	0	0	0	0	0	0
IKJ3C	1500	0.1	0	0	0	0	0	0	0	IKJ3P	1500	82	0	0	0	0	0	0
<b>May-23 (33d 5/31/23); CSize 50; IKK3 1420.00</b>																		
IKK3C	1350	67	0	0	0	0	0	0	0	IKK3P	1350	0.7	0	0	0	0	0	0
IKK3C	1360	57.6	0	0	0	0	0	0	0	IKK3P	1360	1.3	0	0	0	0	0	0
IKK3C	1370	48.6	0	0	0	0	0	0	0	IKK3P	1370	2.2	0	0	0	0	0	0
IKK3C	1380	40.1	0	0	0	0	0	0	0	IKK3P	1380	3.7	0	0	0	0	0	0
IKK3C	1390	33.9	0	0	0	0	20	20	0	IKK3P	1390	5.9	0	0	0	0	0	0
IKK3C	1400	25.3	0	0	0	0	0	0	0	IKK3P	1400	8.8	0	0	0	0	0	0
IKK3C	1410	19.2	0	0	0	0	48	8	0	IKK3P	1410	12.7	0	0	0	0	0	0
IKK3C	1420	14.1	0	0	0	0	44	0	0	IKK3P	1420	18	0	0	0	0	20	20
IKK3C	1430	10	0	0	0	0	4	0	0	IKK3P	1430	23.5	0	0	0	0	40	40
IKK3C	1440	6.9	0	0	0	0	0	0	0	IKK3P	1440	30.3	0	0	0	0	0	0
IKK3C	1450	4.5	0	0	0	0	0	0	0	IKK3P	1450	37.9	0	0	0	0	0	0
IKK3C	1460	2.9	0	0	0	0	0	0	0	IKK3P	1460	46.3	0	0	0	0	0	0
IKK3C	1470	1.8	0	0	0	0	0	0	0	IKK3P	1470	55.1	0	0	0	0	0	0
IKK3C	1480	1	0	0	0	0	0	0	0	IKK3P	1480	64.4	0	0	0	0	0	0
IKK3C	1490	0.6	0	0	0	0	0	0	0	IKK3P	1490	73.9	0	0	0	0	0	0
IKK3C	1500	0.3	0	0	0	0	0	0	0	IKK3P	1500	83.6	0	0	0	0	0	0
<b>Jun-23 (63d 6/30/23); CSize 50; IKM3 1421.00</b>																		
IKM3C	1320	98.2	0	0	0	0	0	0	0	IKM3P	1320	0.6	0	0	0	0	0	0
IKM3C	1340	79.3	0	0	0	0	0	0	0	IKM3P	1340	1.7	0	0	0	0	0	0
IKM3C	1360	61.5	0	0	0	0	0	0	0	IKM3P	1360	3.7	0	0	0	0	0	0
IKM3C	1380	45.4	0	0	0	0	0	0	0	IKM3P	1380	7.6	0	0	0	0	0	0
IKM3C	1400	31.6	0	0	0	0	0	0	0	IKM3P	1400	13.7	0	0	0	0	0	0
IKM3C	1420	20.7	0	0	0	0	0	0	0	IKM3P	1420	22.7	0	0	0	0	0	0
IKM3C	1440	12.6	0	0	0	0	0	0	0	IKM3P	1440	34.5	0	0	0	0	0	0
IKM3C	1460	7.1	0	0	0	0	0	0	0	IKM3P	1460	48.9	0	0	0	0	0	0
IKM3C	1480	3.7	0	0	0	0	0	0	0	IKM3P	1480	65.4	0	0	0	0	0	0
IKM3C	1500	1.8	0	0	0	0	0	0	0	IKM3P	1500	83.4	0	0	0	0	0	0
IKM3C	1520	0.8	0	0	0	0	0	0	0	IKM3P	1520	102.3	0	0	0	0	0	0
IKM3C	1540	0.3	0	0	0	0	0	0	0	IKM3P	1540	121.7	0	0	0	0	0	0
IKM3C	1560	0.1	0	0	0	0	0	0	0	IKM3P	1560	141.4	0	0	0	0	0	0
<b>Sep-23 (154d 9/29/23); CSize 50; IKU3 1408.50</b>																		
IKU3C	1320	91.4	0	0	0	0	0	0	0	IKU3P	1320	6	0	0	0	0	0	0
IKU3C	1340	75.3	0	0	0	0	0	0	0	IKU3P	1340	9.6	0	0	0	0	0	0
IKU3C	1360	60.6	0	0	0	0	0	0	0	IKU3P	1360	14.7	0	0	0	0	0	0
IKU3C	1380	47.6	0	0	0	0	0	0	0	IKU3P	1380	21.4	0	0	0	0	0	0
IKU3C	1400	36.4	0	0	0	0	0	0	0	IKU3P	1400	30	0	0	0	0	0	0
IKU3C	1420	27.1	0	0	0	0	0	0	0	IKU3P	1420	40.4	0	0	0	0	0	0
IKU3C	1440	19.6	0	0	0	0	0	0	0	IKU3P	1440	52.6	0	0	0	0	0	0
IKU3C	1460	13.7	0	0	0	0	0	0	0	IKU3P	1460	66.6	0	0	0	0	0	0
IKU3C	1480	9.4	0	0	0	0	0	0	0	IKU3P	1480	81.9	0	0	0	0	0	0
IKU3C	1500	6.2	0	0	0	0	0	0	0	IKU3P	1500	98.5	0	0	0	0	0	0
IKU3C	1520	4	0	0	0	0	0	0	0	IKU3P	1520	116	0	0	0	0	0	0
IKU3C	1540	2.5	0	0	0	0	0	0	0	IKU3P	1540	134.3	0	0	0	0	0	0

Implied volatility for ATM			
		Previous day	1D%CHG
MARCH CALL	9.08	9.42	-3.61
MARCH PUT	9.08	9.42	-3.61
MEAN	9.08	9.42	-3.61

  

Implied volatility for ATM			
		Previous day	1D%CHG
APRIL CALL	9.17	9.50	-3.47
APRIL PUT	9.32	9.49	-1.79
MEAN	9.25	9.50	-2.63

	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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