

### Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 23	1,425.5	12.00	1,415.5	1433.50	1413.00	8325	36,757
JUN 23	1,425.5	11.50	1,418.5	1433.00	1416.50	129	825
SEP 23	1,415.5	12.50	1,407.0	1422.00	1403.00	66	575
DEC 23	1,417.0	14.00	1,410.5	1422.00	1410.50	19	10

Calls										Puts							
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC
<b>May-23 (28d 5/31/23); CSize 50; IKK3 1421.50</b>																	
IKK3C	1350	75.9	0	0	0	0	0	0	IKK3P	1350	0.6	0	0	0	0	0	0
IKK3C	1360	66.4	0	0	0	0	0	0	IKK3P	1360	1.1	0	0	0	0	0	0
IKK3C	1370	57.2	0	0	0	0	0	0	IKK3P	1370	1.8	0	0	0	0	0	0
IKK3C	1380	48.4	0	0	0	0	0	0	IKK3P	1380	3	0	0	0	0	0	0
IKK3C	1390	40.2	0	0	0	0	20	0	IKK3P	1390	4.7	0	0	0	0	0	0
IKK3C	1400	32.6	0	0	0	0	2	2	IKK3P	1400	7.1	0	0	0	0	0	0
IKK3C	1410	25.8	0	0	0	0	48	0	IKK3P	1410	10.3	0	0	0	0	0	0
IKK3C	1420	19.9	0	0	0	0	64	20	IKK3P	1420	14.4	0	0	0	0	40	20
IKK3C	1430	14.9	0	0	0	0	4	0	IKK3P	1430	19.4	0	0	0	0	60	20
IKK3C	1440	10.9	0	0	0	0	0	0	IKK3P	1440	19.5	0	0	0	0	42	20
IKK3C	1450	7.7	0	0	0	0	0	0	IKK3P	1450	26	0	0	0	0	20	20
IKK3C	1460	5.2	0	0	0	0	0	0	IKK3P	1460	39.7	0	0	0	0	0	0
IKK3C	1470	3.5	0	0	0	0	0	0	IKK3P	1470	47.9	0	0	0	0	0	0
IKK3C	1480	2.2	0	0	0	0	0	0	IKK3P	1480	56.6	0	0	0	0	0	0
IKK3C	1490	1.4	0	0	0	0	0	0	IKK3P	1490	65.7	0	0	0	0	0	0
IKK3C	1500	0.8	0	0	0	0	0	0	IKK3P	1500	75.2	0	0	0	0	0	0
<b>Jun-23 (58d 6/30/23); CSize 50; IKM3 1420.50</b>																	
IKM3C	1320	105.9	0	0	0	0	0	0	IKM3P	1320	0.9	0	0	0	0	0	0
IKM3C	1330	96.4	0	0	0	0	0	0	IKM3P	1330	1.3	0	0	0	0	0	0
IKM3C	1340	87.1	0	0	0	0	0	0	IKM3P	1340	2	0	0	0	0	0	0
IKM3C	1350	78	0	0	0	0	0	0	IKM3P	1350	2.9	0	0	0	0	0	0
IKM3C	1360	69.3	0	0	0	0	0	0	IKM3P	1360	4.1	0	0	0	0	0	0
IKM3C	1370	61	0	0	0	0	0	0	IKM3P	1370	5.7	0	0	0	0	0	0
IKM3C	1380	53.1	0	0	0	0	0	0	IKM3P	1380	7.8	0	0	0	0	0	0
IKM3C	1390	45.7	0	0	0	0	0	0	IKM3P	1390	10.3	0	0	0	0	0	0
IKM3C	1400	38.8	0	0	0	0	0	0	IKM3P	1400	13.5	0	0	0	0	0	0
IKM3C	1410	32.6	0	0	0	0	0	0	IKM3P	1410	17.2	0	0	0	0	0	0
IKM3C	1420	27.1	0	0	0	0	0	0	IKM3P	1420	21.6	0	0	0	0	0	0
IKM3C	1430	22.1	0	0	0	0	0	0	IKM3P	1430	26.6	0	0	0	0	0	0
IKM3C	1440	17.8	0	0	0	0	0	0	IKM3P	1440	32.3	0	0	0	0	0	0
IKM3C	1450	14.2	0	0	0	0	0	0	IKM3P	1450	38.6	0	0	0	0	0	0
IKM3C	1460	11.1	0	0	0	0	0	0	IKM3P	1460	45.5	0	0	0	0	0	0
IKM3C	1470	8.6	0	0	0	0	0	0	IKM3P	1470	52.9	0	0	0	0	0	0
IKM3C	1480	6.5	0	0	0	0	0	0	IKM3P	1480	60.8	0	0	0	0	0	0
IKM3C	1490	4.9	0	0	0	0	0	0	IKM3P	1490	69.1	0	0	0	0	0	0
IKM3C	1500	3.6	0	0	0	0	0	0	IKM3P	1500	77.7	0	0	0	0	0	0
IKM3C	1510	2.6	0	0	0	0	0	0	IKM3P	1510	86.7	0	0	0	0	0	0
IKM3C	1520	1.9	0	0	0	0	0	0	IKM3P	1520	95.9	0	0	0	0	0	0
IKM3C	1530	1.3	0	0	0	0	0	0	IKM3P	1530	105.3	0	0	0	0	0	0
IKM3C	1540	0.9	0	0	0	0	0	0	IKM3P	1540	114.9	0	0	0	0	0	0
IKM3C	1550	0.6	0	0	0	0	0	0	IKM3P	1550	124.5	0	0	0	0	0	0
IKM3C	1560	0.4	0	0	0	0	0	0	IKM3P	1560	134.3	0	0	0	0	0	0
<b>Sep-23 (149d 9/29/23); CSize 50; IKU3 1408.50</b>																	
IKU3C	1320	101.7	0	0	0	0	0	0	IKU3P	1320	7.4	0	0	0	0	0	0
IKU3C	1340	85.7	0	0	0	0	0	0	IKU3P	1340	11.1	0	0	0	0	0	0
IKU3C	1360	71	0	0	0	0	0	0	IKU3P	1360	16.2	0	0	0	0	0	0
IKU3C	1380	57.8	0	0	0	0	0	0	IKU3P	1380	22.7	0	0	0	0	0	0
IKU3C	1400	46.1	0	0	0	0	0	0	IKU3P	1400	30.8	0	0	0	0	0	0
IKU3C	1420	36	0	0	0	0	0	0	IKU3P	1420	40.5	0	0	0	0	0	0
IKU3C	1440	27.6	0	0	0	0	0	0	IKU3P	1440	51.8	0	0	0	0	0	0
IKU3C	1460	20.6	0	0	0	0	0	0	IKU3P	1460	64.6	0	0	0	0	0	0
IKU3C	1480	15.1	0	0	0	0	0	0	IKU3P	1480	78.9	0	0	0	0	0	0
IKU3C	1500	10.9	0	0	0	0	0	0	IKU3P	1500	94.3	0	0	0	0	0	0
IKU3C	1520	7.6	0	0	0	0	0	0	IKU3P	1520	110.9	0	0	0	0	0	0
IKU3C	1540	5.2	0	0	0	0	0	0	IKU3P	1540	128.2	0	0	0	0	0	0
<b>Dec-23 (240d 12/29/23); CSize 50; IKZ3 1417.00</b>																	
IKZ3C	1340	93.8	0	0	0	0	0	0	IKZ3P	1340	18.3	0	0	0	0	0	0
IKZ3C	1360	80.1	0	0	0	0	0	0	IKZ3P	1360	24.3	0	0	0	0	0	0
IKZ3C	1380	67.7	0	0	0	0	0	0	IKZ3P	1380	31.4	0	0	0	0	0	0
IKZ3C	1400	56.5	0	0	0	0	0	0	IKZ3P	1400	39.8	0	0	0	0	0	0
IKZ3C	1420	46.6	0	0	0	0	0	0	IKZ3P	1420	49.5	0	0	0	0	0	0
IKZ3C	1440	37.9	0	0	0	0	0	0	IKZ3P	1440	60.5	0	0	0	0	0	0
IKZ3C	1460	30.5	0	0	0	0	0	0	IKZ3P	1460	72.7	0	0	0	0	0	0
IKZ3C	1480	0	0	0	0	0	0	0	IKZ3P	1480	0	0	0	0	0	0	0

Implied volatility for ATM			
	10.65	Previous day	1D%CHG
APRIL CALL	10.65	9.08	17.29
APRIL PUT	10.65	9.08	17.29
MEAN	10.65	9.08	17.29

Implied volatility for ATM			
	10.67	Previous day	1D%CHG
MAY CALL	10.67	8.95	19.22
MAY PUT	10.67	8.49	25.68
MEAN	10.67	8.72	22.36

	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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