

### Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 23	1,422.5	5.50	1,418.0	1425.50	1415.00	6640	33,052
JUN 23	1,422.0	5.00	1,421.0	1424.50	1416.50	101	969
SEP 23	1,411.5	4.50	1,410.5	1414.00	1407.50	17	609
DEC 23	1,412.0	5.00	1,411.5	1414.00	1406.50	38	47

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>May-23 (14d 5/31/23); CSize 50; IKK3 1421.50</b>																		
IKK3C	1350	72.4	0	0	0	0	0	0	0	IKK3P	1350	0.1	0	0	0	0	0	0
IKK3C	1360	62.4	0	0	0	0	0	0	0	IKK3P	1360	0.1	0	0	0	0	0	0
IKK3C	1370	52.5	0	0	0	0	0	0	0	IKK3P	1370	0.1	0	0	0	0	0	0
IKK3C	1380	42.6	0	0	0	0	0	0	0	IKK3P	1380	0.2	0	0	0	0	0	0
IKK3C	1390	33	0	0	0	0	20	0	0	IKK3P	1390	0.6	0	0	0	0	0	0
IKK3C	1400	24	0	0	0	0	2	0	0	IKK3P	1400	1.5	0	0	0	0	0	0
IKK3C	1410	16.1	0	0	0	0	89	0	0	IKK3P	1410	3.6	0	0	0	0	0	0
IKK3C	1420	9.8	0	0	0	0	104	0	0	IKK3P	1420	7.3	0	0	0	0	60	0
IKK3C	1430	5.3	0	0	0	0	4	0	0	IKK3P	1430	12.8	0	0	0	0	80	0
IKK3C	1440	2.5	0	0	0	0	0	0	0	IKK3P	1440	20	0	0	0	0	66	0
IKK3C	1450	1	0	0	0	0	0	0	0	IKK3P	1450	28.5	0	0	0	0	80	20
IKK3C	1460	0.4	0	0	0	0	0	0	0	IKK3P	1460	37.8	0	0	0	0	0	0
IKK3C	1470	0.1	0	0	0	0	0	0	0	IKK3P	1470	47.6	0	0	0	0	0	0
IKK3C	1480	0.1	0	0	0	0	0	0	0	IKK3P	1480	57.5	0	0	0	0	0	0
IKK3C	1490	0.1	0	0	0	0	0	0	0	IKK3P	1490	67.4	0	0	0	0	0	0
IKK3C	1500	0.1	0	0	0	0	0	0	0	IKK3P	1500	77.4	0	0	0	0	0	0
<b>Jun-23 (44d 6/30/23); CSize 50; IKM3 1421.50</b>																		
IKM3C	1320	101.6	0	0	0	0	0	0	0	IKM3P	1320	0.1	0	0	0	0	0	0
IKM3C	1330	91.7	0	0	0	0	0	0	0	IKM3P	1330	0.1	0	0	0	0	0	0
IKM3C	1340	81.8	0	0	0	0	0	0	0	IKM3P	1340	0.1	0	0	0	0	0	0
IKM3C	1350	72	0	0	0	0	0	0	0	IKM3P	1350	0.3	0	0	0	0	0	0
IKM3C	1360	62.4	0	0	0	0	0	0	0	IKM3P	1360	0.6	0	0	0	0	0	0
IKM3C	1370	53	0	0	0	0	0	0	0	IKM3P	1370	1.2	0	0	0	0	0	0
IKM3C	1380	44.1	0	0	0	0	0	0	0	IKM3P	1380	2.2	0	0	0	0	0	0
IKM3C	1390	35.7	0	0	0	0	0	0	0	IKM3P	1390	3.8	0	0	0	0	0	0
IKM3C	1400	28	0	0	0	0	0	0	0	IKM3P	1400	6.1	0	0	0	0	0	0
IKM3C	1410	21.3	0	0	0	0	0	0	0	IKM3P	1410	9.4	0	0	0	0	0	0
IKM3C	1420	18	0	0	0	0	4	4	4	IKM3P	1420	13.6	0	0	0	0	0	0
IKM3C	1430	11	0	0	0	0	0	0	0	IKM3P	1430	19	0	0	0	0	20	20
IKM3C	1440	7.5	0	0	0	0	0	0	0	IKM3P	1440	25.4	0	0	0	0	0	0
IKM3C	1450	4.8	0	0	0	0	0	0	0	IKM3P	1450	32.7	0	0	0	0	0	0
IKM3C	1460	3	0	0	0	0	0	0	0	IKM3P	1460	40.8	0	0	0	0	0	0
IKM3C	1470	1.8	0	0	0	0	0	0	0	IKM3P	1470	49.6	0	0	0	0	0	0
IKM3C	1480	1	0	0	0	0	0	0	0	IKM3P	1480	58.8	0	0	0	0	0	0
IKM3C	1490	0.5	0	0	0	0	0	0	0	IKM3P	1490	68.3	0	0	0	0	0	0
IKM3C	1500	0.3	0	0	0	0	0	0	0	IKM3P	1500	78	0	0	0	0	0	0
IKM3C	1510	0.1	0	0	0	0	0	0	0	IKM3P	1510	87.8	0	0	0	0	0	0
IKM3C	1520	0.1	0	0	0	0	0	0	0	IKM3P	1520	97.7	0	0	0	0	0	0
IKM3C	1530	0.1	0	0	0	0	0	0	0	IKM3P	1530	107.6	0	0	0	0	0	0
IKM3C	1540	0.1	0	0	0	0	0	0	0	IKM3P	1540	117.6	0	0	0	0	0	0
IKM3C	1550	0.1	0	0	0	0	0	0	0	IKM3P	1550	127.5	0	0	0	0	0	0
IKM3C	1560	0.1	0	0	0	0	0	0	0	IKM3P	1560	137.5	0	0	0	0	0	0
<b>Sep-23 (135d 9/29/23); CSize 50; IKU3 1411.50</b>																		
IKU3C	1320	92.3	0	0	0	0	0	0	0	IKU3P	1320	1.8	0	0	0	0	0	0
IKU3C	1340	74.4	0	0	0	0	0	0	0	IKU3P	1340	3.8	0	0	0	0	0	0
IKU3C	1360	58	0	0	0	0	0	0	0	IKU3P	1360	7.1	0	0	0	0	0	0
IKU3C	1380	43.4	0	0	0	0	0	0	0	IKU3P	1380	12.2	0	0	0	0	0	0
IKU3C	1400	31	0	0	0	0	0	0	0	IKU3P	1400	19.7	0	0	0	0	0	0
IKU3C	1420	21.1	0	0	0	0	0	0	0	IKU3P	1420	29.5	0	0	0	0	0	0
IKU3C	1440	13.7	0	0	0	0	0	0	0	IKU3P	1440	41.8	0	0	0	0	0	0
IKU3C	1460	8.4	0	0	0	0	0	0	0	IKU3P	1460	56.3	0	0	0	0	0	0
IKU3C	1480	4.8	0	0	0	0	0	0	0	IKU3P	1480	72.6	0	0	0	0	0	0
IKU3C	1500	2.6	0	0	0	0	0	0	0	IKU3P	1500	90.1	0	0	0	0	0	0
IKU3C	1520	1.4	0	0	0	0	0	0	0	IKU3P	1520	108.6	0	0	0	0	0	0
IKU3C	1540	0.7	0	0	0	0	0	0	0	IKU3P	1540	127.7	0	0	0	0	0	0
<b>Dec-23 (226d 12/29/23); CSize 50; IKZ3 1412.00</b>																		
IKZ3C	1340	78.5	0	0	0	0	0	0	0	IKZ3P	1340	7.9	0	0	0	0	0	0
IKZ3C	1360	63.4	0	0	0	0	0	0	0	IKZ3P	1360	12.4	0	0	0	0	0	0
IKZ3C	1380	49.9	0	0	0	0	0	0	0	IKZ3P	1380	18.5	0	0	0	0	0	0
IKZ3C	1400	38.2	0	0	0	0	0	0	0	IKZ3P	1400	26.4	0	0	0	0	0	0
IKZ3C	1420	28.4	0	0	0	0	0	0	0	IKZ3P	1420	36.3	0	0	0	0	0	0
IKZ3C	1440	20.5	0	0	0	0	0	0	0	IKZ3P	1440	48	0	0	0	0	0	0
IKZ3C	1460	14.4	0	0	0	0	0	0	0	IKZ3P	1460	61.4	0	0	0	0	0	0
IKZ3C	1480	9.7	0	0	0	0	0	0	0	IKZ3P	1480	76.4	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
APRIL CALL	7.40	7.79
APRIL PUT	7.40	7.79
MEAN	7.40	7.79

	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

Implied volatility for ATM	Previous day	1D%CHG
MAY CALL	8.33	9.15
MAY PUT	7.36	7.82
MEAN	7.85	8.49

Source: Bloomberg

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