

**Underlying Instrument - FKLI**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 23	1,422.0	-0.50	1,422.5	1425.00	1418.00	4581	32,794
JUN 23	1,422.5	0.50	1,423.0	1424.50	1419.00	52	981
SEP 23	1,412.0	0.50	1,408.5	1413.50	1408.50	11	610
DEC 23	1,412.5	0.50	1,410.0	1414.00	1409.00	30	54

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>May-23 (13d 5/31/23); CSize 50; IKK3 1426.00</b>																		
IKK3C	1350	72	0	0	0	0	0	0	0	IKK3P	1350	0.1	0	0	0	0	0	0
IKK3C	1360	62.1	0	0	0	0	0	0	0	IKK3P	1360	0.2	0	0	0	0	0	0
IKK3C	1370	52.5	0	0	0	0	0	0	0	IKK3P	1370	0.5	0	0	0	0	0	0
IKK3C	1380	43.1	0	0	0	0	0	0	0	IKK3P	1380	1.1	0	0	0	0	0	0
IKK3C	1390	34.2	0	0	0	0	20	0	0	IKK3P	1390	2.3	0	0	0	0	0	0
IKK3C	1400	26.2	0	0	0	0	2	0	0	IKK3P	1400	4.2	0	0	0	0	0	0
IKK3C	1410	19.1	0	0	0	0	89	0	0	IKK3P	1410	7.1	0	0	0	0	0	0
IKK3C	1420	13.3	0	0	0	0	104	0	0	IKK3P	1420	11.3	0	0	0	0	60	0
IKK3C	1430	8.7	0	0	0	0	4	0	0	IKK3P	1430	16.7	0	0	0	0	80	0
IKK3C	1440	5.4	0	0	0	0	0	0	0	IKK3P	1440	23.3	0	0	0	0	0	66
IKK3C	1450	3.1	0	0	0	0	0	0	0	IKK3P	1450	31.1	0	0	0	0	0	80
IKK3C	1460	1.7	0	0	0	0	0	0	0	IKK3P	1460	39.6	0	0	0	0	0	0
IKK3C	1470	0.8	0	0	0	0	0	0	0	IKK3P	1470	48.8	0	0	0	0	0	0
IKK3C	1480	0.4	0	0	0	0	0	0	0	IKK3P	1480	58.3	0	0	0	0	0	0
IKK3C	1490	0.2	0	0	0	0	0	0	0	IKK3P	1490	68.1	0	0	0	0	0	0
IKK3C	1500	0.1	0	0	0	0	0	0	0	IKK3P	1500	78	0	0	0	0	0	0
<b>Jun-23 (43d 6/30/23); CSize 50; IKM3 1426.00</b>																		
IKM3C	1320	102.6	0	0	0	0	0	0	0	IKM3P	1320	0.5	0	0	0	0	0	0
IKM3C	1330	93	0	0	0	0	0	0	0	IKM3P	1330	0.8	0	0	0	0	0	0
IKM3C	1340	83.6	0	0	0	0	0	0	0	IKM3P	1340	1.3	0	0	0	0	0	0
IKM3C	1350	74.3	0	0	0	0	0	0	0	IKM3P	1350	2.1	0	0	0	0	0	0
IKM3C	1360	65.4	0	0	0	0	0	0	0	IKM3P	1360	3.1	0	0	0	0	0	0
IKM3C	1370	56.9	0	0	0	0	0	0	0	IKM3P	1370	4.6	0	0	0	0	0	0
IKM3C	1380	48.9	0	0	0	0	0	0	0	IKM3P	1380	6.5	0	0	0	0	0	0
IKM3C	1390	41.4	0	0	0	0	0	0	0	IKM3P	1390	9	0	0	0	0	0	0
IKM3C	1400	34.5	0	0	0	0	0	0	0	IKM3P	1400	12.1	0	0	0	0	0	0
IKM3C	1410	28.4	0	0	0	0	0	0	0	IKM3P	1410	15.9	0	0	0	0	0	0
IKM3C	1420	22.9	0	0	0	0	24	20	0	IKM3P	1420	20.4	0	0	0	0	0	0
IKM3C	1430	18.2	0	0	0	0	0	0	0	IKM3P	1430	25.7	0	0	0	0	20	20
IKM3C	1440	14.2	0	0	0	0	0	0	0	IKM3P	1440	28.8	0	0	0	0	20	20
IKM3C	1450	10.8	0	0	0	0	0	0	0	IKM3P	1450	38.2	0	0	0	0	0	0
IKM3C	1460	8.1	0	0	0	0	0	0	0	IKM3P	1460	45.5	0	0	0	0	0	0
IKM3C	1470	6	0	0	0	0	0	0	0	IKM3P	1470	53.3	0	0	0	0	0	0
IKM3C	1480	4.3	0	0	0	0	0	0	0	IKM3P	1480	61.6	0	0	0	0	0	0
IKM3C	1490	3.1	0	0	0	0	0	0	0	IKM3P	1490	70.3	0	0	0	0	0	0
IKM3C	1500	2.1	0	0	0	0	0	0	0	IKM3P	1500	79.3	0	0	0	0	0	0
IKM3C	1510	1.4	0	0	0	0	0	0	0	IKM3P	1510	88.6	0	0	0	0	0	0
IKM3C	1520	1	0	0	0	0	0	0	0	IKM3P	1520	98.1	0	0	0	0	0	0
IKM3C	1530	0.6	0	0	0	0	0	0	0	IKM3P	1530	107.7	0	0	0	0	0	0
IKM3C	1540	0.4	0	0	0	0	0	0	0	IKM3P	1540	117.5	0	0	0	0	0	0
IKM3C	1550	0.3	0	0	0	0	0	0	0	IKM3P	1550	127.3	0	0	0	0	0	0
IKM3C	1560	0.2	0	0	0	0	0	0	0	IKM3P	1560	137.2	0	0	0	0	0	0
<b>Sep-23 (134d 9/29/23); CSize 50; IKU3 1412.00</b>																		
IKU3C	1320	98.4	0	0	0	0	0	0	0	IKU3P	1320	7.5	0	0	0	0	0	0
IKU3C	1340	82.5	0	0	0	0	0	0	0	IKU3P	1340	11.4	0	0	0	0	0	0
IKU3C	1360	68	0	0	0	0	0	0	0	IKU3P	1360	16.6	0	0	0	0	0	0
IKU3C	1380	54.9	0	0	0	0	0	0	0	IKU3P	1380	23.2	0	0	0	0	0	0
IKU3C	1400	43.4	0	0	0	0	0	0	0	IKU3P	1400	31.6	0	0	0	0	0	0
IKU3C	1420	33.6	0	0	0	0	0	0	0	IKU3P	1420	41.5	0	0	0	0	0	0
IKU3C	1440	25.5	0	0	0	0	0	0	0	IKU3P	1440	53.2	0	0	0	0	0	0
IKU3C	1460	18.9	0	0	0	0	0	0	0	IKU3P	1460	66.3	0	0	0	0	0	0
IKU3C	1480	13.7	0	0	0	0	0	0	0	IKU3P	1480	80.9	0	0	0	0	0	0
IKU3C	1500	9.7	0	0	0	0	0	0	0	IKU3P	1500	96.7	0	0	0	0	0	0
IKU3C	1520	6.7	0	0	0	0	0	0	0	IKU3P	1520	113.5	0	0	0	0	0	0
IKU3C	1540	4.5	0	0	0	0	0	0	0	IKU3P	1540	131.1	0	0	0	0	0	0
<b>Dec-23 (225d 12/29/23); CSize 50; IKZ3 1412.50</b>																		
IKZ3C	1340	90.6	0	0	0	0	0	0	0	IKZ3P	1340	19.5	0	0	0	0	0	0
IKZ3C	1360	77.2	0	0	0	0	0	0	0	IKZ3P	1360	25.7	0	0	0	0	0	0
IKZ3C	1380	65	0	0	0	0	0	0	0	IKZ3P	1380	33.2	0	0	0	0	0	0
IKZ3C	1400	54.1	0	0	0	0	0	0	0	IKZ3P	1400	41.9	0	0	0	0	0	0
IKZ3C	1420	44.5	0	0	0	0	0	0	0	IKZ3P	1420	51.9	0	0	0	0	0	0
IKZ3C	1440	36.1	0	0	0	0	0	0	0	IKZ3P	1440	63.1	0	0	0	0	0	0
IKZ3C	1460	29	0	0	0	0	0	0	0	IKZ3P	1460	75.6	0	0	0	0	0	0
IKZ3C	1480	22.9	0	0	0	0	0	0	0	IKZ3P	1480	89.2	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
APRIL CALL	11.06	7.40
APRIL PUT	11.06	7.40
MEAN	11.06	7.40

Current	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	11.03	8.33
MAY PUT	11.03	7.36
MEAN	11.03	7.85

Source: Bloomberg

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