

**Underlying Instrument - FKLI**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
APR 23	1,433.5	-1.00	1,437.0	1438.00	1427.50	5058	30,555
MAY 23	1,435.0	-2.00	1,437.0	1437.00	1430.00	32	138
JUN 23	1,435.5	-2.00	1,440.0	1440.00	1431.00	18	744
SEP 23	1,425.5	-3.00	1,423.5	1428.00	1421.00	22	466

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>Apr-23 (14d 4/28/23); CSize 50; IKJ3 1439.00</b>																		
IKJ3C	1330	103.6	0	0	0	0	0	0	0	IKJ3P	1330	0.2	0	0	0	0	0	0
IKJ3C	1340	93.7	0	0	0	0	0	0	0	IKJ3P	1340	0.3	0	0	0	0	0	0
IKJ3C	1350	84	0	0	0	0	0	0	0	IKJ3P	1350	0.6	0	0	0	0	0	0
IKJ3C	1360	74.4	0	0	0	0	0	0	0	IKJ3P	1360	1	0	0	0	0	0	0
IKJ3C	1370	65.1	0	0	0	0	0	0	0	IKJ3P	1370	1.7	0	0	0	0	0	0
IKJ3C	1380	56.2	0	0	0	0	20	0	0	IKJ3P	1380	2.8	0	0	0	0	0	0
IKJ3C	1390	47.7	0	0	0	0	51	0	0	IKJ3P	1390	4.2	0	0	0	0	0	0
IKJ3C	1400	39.8	0	0	0	0	6	0	0	IKJ3P	1400	6.3	0	0	0	0	7	0
IKJ3C	1410	30.5	0	0	0	0	40	0	0	IKJ3P	1410	9.1	0	0	0	0	45	0
IKJ3C	1420	23.5	0	0	0	0	20	0	0	IKJ3P	1420	12.6	0	0	0	0	85	0
IKJ3C	1430	18.8	0	0	0	0	20	0	0	IKJ3P	1430	16.9	0	0	0	0	82	0
IKJ3C	1440	14.2	0	0	0	0	0	0	0	IKJ3P	1440	20.9	0	0	0	0	100	0
IKJ3C	1450	10.9	0	0	0	0	0	0	0	IKJ3P	1450	27.9	0	0	0	0	20	0
IKJ3C	1460	8.5	0	0	0	0	0	0	0	IKJ3P	1460	34.9	0	0	0	0	0	0
IKJ3C	1470	6	0	0	0	0	0	0	0	IKJ3P	1470	42.4	0	0	0	0	0	0
IKJ3C	1480	4.1	0	0	0	0	0	0	0	IKJ3P	1480	50.6	0	0	0	0	0	0
IKJ3C	1490	2.8	0	0	0	0	0	0	0	IKJ3P	1490	59.2	0	0	0	0	0	0
IKJ3C	1500	1.8	0	0	0	0	0	0	0	IKJ3P	1500	68.2	0	0	0	0	0	0
<b>May-23 (47d 5/31/23); CSize 50; IKK3 1439.00</b>																		
IKK3C	1360	82.6	0	0	0	0	0	0	0	IKK3P	1360	7.9	0	0	0	0	0	0
IKK3C	1370	74.6	0	0	0	0	0	0	0	IKK3P	1370	9.9	0	0	0	0	0	0
IKK3C	1380	67.1	0	0	0	0	0	0	0	IKK3P	1380	12.3	0	0	0	0	0	0
IKK3C	1390	59.9	0	0	0	0	0	0	0	IKK3P	1390	15.1	0	0	0	0	0	0
IKK3C	1400	53.2	0	0	0	0	0	0	0	IKK3P	1400	18.3	0	0	0	0	0	0
IKK3C	1410	46.9	0	0	0	0	0	0	0	IKK3P	1410	22	0	0	0	0	0	0
IKK3C	1420	41.1	0	0	0	0	0	0	0	IKK3P	1420	26.2	0	0	0	0	0	0
IKK3C	1430	35.8	0	0	0	0	0	0	0	IKK3P	1430	30.8	0	0	0	0	0	0
IKK3C	1440	30.9	0	0	0	0	0	0	0	IKK3P	1440	35.9	0	0	0	0	0	0
IKK3C	1450	26.5	0	0	0	0	0	0	0	IKK3P	1450	41.4	0	0	0	0	0	0
IKK3C	1460	22.6	0	0	0	0	0	0	0	IKK3P	1460	47.5	0	0	0	0	0	0
IKK3C	1470	19.1	0	0	0	0	0	0	0	IKK3P	1470	53.9	0	0	0	0	0	0
IKK3C	1480	16	0	0	0	0	0	0	0	IKK3P	1480	60.8	0	0	0	0	0	0
IKK3C	1490	13.3	0	0	0	0	0	0	0	IKK3P	1490	68.1	0	0	0	0	0	0
IKK3C	1500	11	0	0	0	0	0	0	0	IKK3P	1500	75.8	0	0	0	0	0	0
<b>Jun-23 (77d 6/30/23); CSize 50; IKM3 1439.50</b>																		
IKM3C	1320	121.4	0	0	0	0	0	0	0	IKM3P	1320	6.6	0	0	0	0	0	0
IKM3C	1340	104.7	0	0	0	0	0	0	0	IKM3P	1340	9.8	0	0	0	0	0	0
IKM3C	1360	89.1	0	0	0	0	0	0	0	IKM3P	1360	14.1	0	0	0	0	0	0
IKM3C	1380	74.8	0	0	0	0	0	0	0	IKM3P	1380	19.6	0	0	0	0	0	0
IKM3C	1400	61.8	0	0	0	0	0	0	0	IKM3P	1400	26.5	0	0	0	0	0	0
IKM3C	1420	50.2	0	0	0	0	0	0	0	IKM3P	1420	34.8	0	0	0	0	0	0
IKM3C	1440	40.2	0	0	0	0	0	0	0	IKM3P	1440	44.6	0	0	0	0	0	0
IKM3C	1460	31.6	0	0	0	0	0	0	0	IKM3P	1460	55.9	0	0	0	0	0	0
IKM3C	1480	24.4	0	0	0	0	0	0	0	IKM3P	1480	68.7	0	0	0	0	0	0
IKM3C	1500	18.5	0	0	0	0	0	0	0	IKM3P	1500	82.7	0	0	0	0	0	0
IKM3C	1520	13.8	0	0	0	0	0	0	0	IKM3P	1520	97.8	0	0	0	0	0	0
IKM3C	1540	10.1	0	0	0	0	0	0	0	IKM3P	1540	114	0	0	0	0	0	0
IKM3C	1560	7.3	0	0	0	0	0	0	0	IKM3P	1560	131.1	0	0	0	0	0	0
<b>Sep-23 (168d 9/29/23); CSize 50; IKU3 1429.50</b>																		
IKU3C	1320	125.1	0	0	0	0	0	0	0	IKU3P	1320	21	0	0	0	0	0	0
IKU3C	1340	110.9	0	0	0	0	0	0	0	IKU3P	1340	26.6	0	0	0	0	0	0
IKU3C	1360	97.7	0	0	0	0	0	0	0	IKU3P	1360	33.1	0	0	0	0	0	0
IKU3C	1380	85.4	0	0	0	0	0	0	0	IKU3P	1380	40.6	0	0	0	0	0	0
IKU3C	1400	74.2	0	0	0	0	0	0	0	IKU3P	1400	49	0	0	0	0	0	0
IKU3C	1420	64	0	0	0	0	0	0	0	IKU3P	1420	58.6	0	0	0	0	0	0
IKU3C	1440	54.8	0	0	0	0	0	0	0	IKU3P	1440	69.1	0	0	0	0	0	0
IKU3C	1460	46.6	0	0	0	0	0	0	0	IKU3P	1460	80.6	0	0	0	0	0	0
IKU3C	1480	39.3	0	0	0	0	0	0	0	IKU3P	1480	93	0	0	0	0	0	0
IKU3C	1500	32.9	0	0	0	0	0	0	0	IKU3P	1500	106.4	0	0	0	0	0	0
IKU3C	1520	27.4	0	0	0	0	0	0	0	IKU3P	1520	120.6	0	0	0	0	0	0
IKU3C	1540	22.6	0	0	0	0	0	0	0	IKU3P	1540	135.5	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
MARCH CALL	14.76	13.84	6.65
MARCH PUT	15.72	15.92	-1.26
MEAN	15.24	14.88	2.42

Implied volatility for ATM		Previous day	1D%CHG
APRIL CALL	16.10	15.95	0.94
APRIL PUT	16.10	15.95	0.94
MEAN	16.10	15.95	0.94

Source: Bloomberg

	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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