

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
APR 23	1,432.0	-1.50	1,434.5	1442.00	1431.00	3840	30,287
MAY 23	1,434.0	-1.00	1,436.5	1441.00	1434.00	46	145
JUN 23	1,434.0	-1.50	1,440.5	1443.50	1435.00	43	737
SEP 23	1,425.5	0.00	1,429.5	1433.00	1424.50	31	472

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	
Apr-23 (11d 4/28/23); CSize 50; IKJ3 1432.00																			
IKJ3C	1330	102	0	0	0	0	0	0	0	IKJ3P	1330	0.1	0	0	0	0	0	0	0
IKJ3C	1340	92.1	0	0	0	0	0	0	0	IKJ3P	1340	0.2	0	0	0	0	0	0	0
IKJ3C	1350	82.3	0	0	0	0	0	0	0	IKJ3P	1350	0.4	0	0	0	0	0	0	0
IKJ3C	1360	72.7	0	0	0	0	0	0	0	IKJ3P	1360	0.8	0	0	0	0	0	0	0
IKJ3C	1370	63.3	0	0	0	0	0	0	0	IKJ3P	1370	1.4	0	0	0	0	0	0	0
IKJ3C	1380	54.3	0	0	0	0	20	0	0	IKJ3P	1380	2.3	0	0	0	0	0	0	0
IKJ3C	1390	45.7	0	0	0	0	51	0	0	IKJ3P	1390	3.7	0	0	0	0	0	0	0
IKJ3C	1400	37.7	0	0	0	0	6	0	0	IKJ3P	1400	5.7	0	0	0	0	7	0	0
IKJ3C	1410	28.8	0	0	0	0	40	0	0	IKJ3P	1410	8.5	0	0	0	0	45	0	0
IKJ3C	1420	19.9	0	0	0	0	20	0	0	IKJ3P	1420	11.9	0	0	0	0	85	0	0
IKJ3C	1430	16.7	0	0	0	0	20	0	0	IKJ3P	1430	16.4	0	0	0	0	82	0	0
IKJ3C	1440	13.7	0	0	0	0	0	0	0	IKJ3P	1440	20.9	0	0	0	0	100	0	0
IKJ3C	1450	10	0	0	0	0	0	0	0	IKJ3P	1450	26.7	0	0	0	0	20	0	0
IKJ3C	1460	7	0	0	0	0	0	0	0	IKJ3P	1460	35	0	0	0	0	0	0	0
IKJ3C	1470	4.8	0	0	0	0	0	0	0	IKJ3P	1470	42.7	0	0	0	0	0	0	0
IKJ3C	1480	3.2	0	0	0	0	0	0	0	IKJ3P	1480	51.1	0	0	0	0	0	0	0
IKJ3C	1490	2	0	0	0	0	0	0	0	IKJ3P	1490	60	0	0	0	0	0	0	0
IKJ3C	1500	1.2	0	0	0	0	0	0	0	IKJ3P	1500	69.2	0	0	0	0	0	0	0
May-23 (44d 5/31/23); CSize 50; IKK3 1434.00																			
IKK3C	1360	80.9	0	0	0	0	0	0	0	IKK3P	1360	7.1	0	0	0	0	0	0	0
IKK3C	1370	72.9	0	0	0	0	0	0	0	IKK3P	1370	9.1	0	0	0	0	0	0	0
IKK3C	1380	65.2	0	0	0	0	0	0	0	IKK3P	1380	11.4	0	0	0	0	0	0	0
IKK3C	1390	58	0	0	0	0	0	0	0	IKK3P	1390	14.2	0	0	0	0	0	0	0
IKK3C	1400	51.2	0	0	0	0	0	0	0	IKK3P	1400	17.4	0	0	0	0	0	0	0
IKK3C	1410	44.9	0	0	0	0	0	0	0	IKK3P	1410	21	0	0	0	0	0	0	0
IKK3C	1420	39.1	0	0	0	0	0	0	0	IKK3P	1420	25.2	0	0	0	0	0	0	0
IKK3C	1430	33.8	0	0	0	0	0	0	0	IKK3P	1430	29.8	0	0	0	0	0	0	0
IKK3C	1440	29	0	0	0	0	0	0	0	IKK3P	1440	35	0	0	0	0	0	0	0
IKK3C	1450	24.7	0	0	0	0	0	0	0	IKK3P	1450	40.6	0	0	0	0	0	0	0
IKK3C	1460	20.8	0	0	0	0	0	0	0	IKK3P	1460	46.7	0	0	0	0	0	0	0
IKK3C	1470	17.4	0	0	0	0	0	0	0	IKK3P	1470	53.3	0	0	0	0	0	0	0
IKK3C	1480	14.5	0	0	0	0	0	0	0	IKK3P	1480	60.3	0	0	0	0	0	0	0
IKK3C	1490	11.9	0	0	0	0	0	0	0	IKK3P	1490	67.7	0	0	0	0	0	0	0
IKK3C	1500	9.7	0	0	0	0	0	0	0	IKK3P	1500	75.5	0	0	0	0	0	0	0
Jun-23 (74d 6/30/23); CSize 50; IKM3 1434.00																			
IKM3C	1320	119.3	0	0	0	0	0	0	0	IKM3P	1320	6	0	0	0	0	0	0	0
IKM3C	1340	102.5	0	0	0	0	0	0	0	IKM3P	1340	9	0	0	0	0	0	0	0
IKM3C	1360	86.8	0	0	0	0	0	0	0	IKM3P	1360	13.2	0	0	0	0	0	0	0
IKM3C	1380	72.3	0	0	0	0	0	0	0	IKM3P	1380	18.6	0	0	0	0	0	0	0
IKM3C	1400	59.3	0	0	0	0	0	0	0	IKM3P	1400	25.5	0	0	0	0	0	0	0
IKM3C	1420	47.8	0	0	0	0	0	0	0	IKM3P	1420	33.9	0	0	0	0	0	0	0
IKM3C	1440	37.8	0	0	0	0	0	0	0	IKM3P	1440	43.8	0	0	0	0	0	0	0
IKM3C	1460	29.4	0	0	0	0	0	0	0	IKM3P	1460	55.2	0	0	0	0	0	0	0
IKM3C	1480	22.4	0	0	0	0	0	0	0	IKM3P	1480	68.1	0	0	0	0	0	0	0
IKM3C	1500	16.7	0	0	0	0	0	0	0	IKM3P	1500	82.3	0	0	0	0	0	0	0
IKM3C	1520	12.3	0	0	0	0	0	0	0	IKM3P	1520	97.8	0	0	0	0	0	0	0
IKM3C	1540	8.8	0	0	0	0	0	0	0	IKM3P	1540	114.2	0	0	0	0	0	0	0
IKM3C	1560	6.2	0	0	0	0	0	0	0	IKM3P	1560	131.5	0	0	0	0	0	0	0
Sep-23 (165d 9/29/23); CSize 50; IKU3 1425.50																			
IKU3C	1320	123.5	0	0	0	0	0	0	0	IKU3P	1320	19.4	0	0	0	0	0	0	0
IKU3C	1340	109.2	0	0	0	0	0	0	0	IKU3P	1340	24.8	0	0	0	0	0	0	0
IKU3C	1360	95.8	0	0	0	0	0	0	0	IKU3P	1360	31.2	0	0	0	0	0	0	0
IKU3C	1380	83.4	0	0	0	0	0	0	0	IKU3P	1380	38.5	0	0	0	0	0	0	0
IKU3C	1400	72.1	0	0	0	0	0	0	0	IKU3P	1400	46.9	0	0	0	0	0	0	0
IKU3C	1420	61.8	0	0	0	0	0	0	0	IKU3P	1420	56.4	0	0	0	0	0	0	0
IKU3C	1440	52.6	0	0	0	0	0	0	0	IKU3P	1440	66.9	0	0	0	0	0	0	0
IKU3C	1460	44.4	0	0	0	0	0	0	0	IKU3P	1460	78.5	0	0	0	0	0	0	0
IKU3C	1480	37.2	0	0	0	0	0	0	0	IKU3P	1480	91	0	0	0	0	0	0	0
IKU3C	1500	30.9	0	0	0	0	0	0	0	IKU3P	1500	104.4	0	0	0	0	0	0	0
IKU3C	1520	25.5	0	0	0	0	0	0	0	IKU3P	1520	118.7	0	0	0	0	0	0	0
IKU3C	1540	20.9	0	0	0	0	0	0	0	IKU3P	1540	133.8	0	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
MARCH CALL	14.34	14.76	-2.85
MARCH PUT	15.41	15.72	-1.97
MEAN	14.88	15.24	-2.40

Implied volatility for ATM		Previous day	1D%CHG
APRIL CALL	15.56	16.10	-3.35
APRIL PUT	15.56	16.10	-3.35
MEAN	15.56	16.10	-3.35

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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