

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 23	1,426.5	4.50	1,422.0	1428.50	1422.00	3936	32,785
JUN 23	1,427.0	4.50	1,422.5	1428.00	1422.50	265	1,145
JUL 23	1,416.5	4.50	1,412.0	1418.00	1412.00	20	617
SEP 23	1,416.5	4.00	1,415.5	1417.00	1415.00	10	55

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICb	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICb
May-23 (12d 5/31/23); CSize 50; IKK3 1427.00																	
IKK3C	1350	76.4	0	0	0	0	0	0	IKK3P	1350	0.1	0	0	0	0	0	0
IKK3C	1360	66.4	0	0	0	0	0	0	IKK3P	1360	0.1	0	0	0	0	0	0
IKK3C	1370	56.5	0	0	0	0	0	0	IKK3P	1370	0.1	0	0	0	0	0	0
IKK3C	1380	46.6	0	0	0	0	0	0	IKK3P	1380	0.2	0	0	0	0	0	0
IKK3C	1390	37	0	0	0	0	20	0	IKK3P	1390	0.5	0	0	0	0	0	0
IKK3C	1400	27.9	0	0	0	0	2	0	IKK3P	1400	1.4	0	0	0	0	0	0
IKK3C	1410	19.6	0	0	0	0	89	0	IKK3P	1410	3.2	0	0	0	0	0	0
IKK3C	1420	12.8	0	0	0	0	104	0	IKK3P	1420	6.3	0	0	0	0	60	0
IKK3C	1430	7.6	0	0	0	0	4	0	IKK3P	1430	11.1	0	0	0	0	80	0
IKK3C	1440	4	0	0	0	0	0	0	IKK3P	1440	17.5	0	0	0	0	66	0
IKK3C	1450	1.9	0	0	0	0	0	0	IKK3P	1450	25.4	0	0	0	0	80	0
IKK3C	1460	0.8	0	0	0	0	0	0	IKK3P	1460	34.3	0	0	0	0	0	0
IKK3C	1470	0.3	0	0	0	0	0	0	IKK3P	1470	43.7	0	0	0	0	0	0
IKK3C	1480	0.1	0	0	0	0	0	0	IKK3P	1480	53.5	0	0	0	0	0	0
IKK3C	1490	0.1	0	0	0	0	0	0	IKK3P	1490	63.5	0	0	0	0	0	0
IKK3C	1500	0.1	0	0	0	0	0	0	IKK3P	1500	73.4	0	0	0	0	0	0
Jun-23 (42d 6/30/23); CSize 50; IKM3 1427.00																	
IKM3C	1320	106.7	0	0	0	0	0	0	IKM3P	1320	0.1	0	0	0	0	0	0
IKM3C	1330	96.8	0	0	0	0	0	0	IKM3P	1330	0.1	0	0	0	0	0	0
IKM3C	1340	86.9	0	0	0	0	0	0	IKM3P	1340	0.2	0	0	0	0	0	0
IKM3C	1350	77.2	0	0	0	0	0	0	IKM3P	1350	0.5	0	0	0	0	0	0
IKM3C	1360	67.6	0	0	0	0	0	0	IKM3P	1360	0.9	0	0	0	0	0	0
IKM3C	1370	58.3	0	0	0	0	0	0	IKM3P	1370	1.5	0	0	0	0	0	0
IKM3C	1380	49.4	0	0	0	0	0	0	IKM3P	1380	2.6	0	0	0	0	0	0
IKM3C	1390	41.1	0	0	0	0	0	0	IKM3P	1390	4.2	0	0	0	0	0	0
IKM3C	1400	33.3	0	0	0	0	0	0	IKM3P	1400	6.4	0	0	0	0	0	0
IKM3C	1410	26.4	0	0	0	0	0	0	IKM3P	1410	9.5	0	0	0	0	0	0
IKM3C	1420	20.3	0	0	0	0	24	20	IKM3P	1420	13.4	0	0	0	0	0	0
IKM3C	1430	15.2	0	0	0	0	0	0	IKM3P	1430	18.2	0	0	0	0	20	0
IKM3C	1440	11.1	0	0	0	0	0	0	IKM3P	1440	24	0	0	0	0	40	20
IKM3C	1450	7.8	0	0	0	0	0	0	IKM3P	1450	30.7	0	0	0	0	0	0
IKM3C	1460	5.3	0	0	0	0	0	0	IKM3P	1460	38.2	0	0	0	0	0	0
IKM3C	1470	3.5	0	0	0	0	0	0	IKM3P	1470	46.3	0	0	0	0	0	0
IKM3C	1480	2.2	0	0	0	0	0	0	IKM3P	1480	55	0	0	0	0	0	0
IKM3C	1490	1.3	0	0	0	0	0	0	IKM3P	1490	64.1	0	0	0	0	0	0
IKM3C	1500	0.8	0	0	0	0	0	0	IKM3P	1500	73.5	0	0	0	0	0	0
IKM3C	1510	0.5	0	0	0	0	0	0	IKM3P	1510	83.2	0	0	0	0	0	0
IKM3C	1520	0.2	0	0	0	0	0	0	IKM3P	1520	92.9	0	0	0	0	0	0
IKM3C	1530	0.1	0	0	0	0	0	0	IKM3P	1530	102.8	0	0	0	0	0	0
IKM3C	1540	0.1	0	0	0	0	0	0	IKM3P	1540	112.7	0	0	0	0	0	0
IKM3C	1550	0.1	0	0	0	0	0	0	IKM3P	1550	122.6	0	0	0	0	0	0
IKM3C	1560	0.1	0	0	0	0	0	0	IKM3P	1560	132.5	0	0	0	0	0	0
Sep-23 (133d 9/29/23); CSize 50; IKU3 1416.50																	
IKU3C	1320	98.2	0	0	0	0	0	0	IKU3P	1320	2.8	0	0	0	0	0	0
IKU3C	1340	80.8	0	0	0	0	0	0	IKU3P	1340	5.1	0	0	0	0	0	0
IKU3C	1360	64.7	0	0	0	0	0	0	IKU3P	1360	8.8	0	0	0	0	0	0
IKU3C	1380	50.2	0	0	0	0	0	0	IKU3P	1380	14.1	0	0	0	0	0	0
IKU3C	1400	37.7	0	0	0	0	0	0	IKU3P	1400	21.4	0	0	0	0	0	0
IKU3C	1420	27.3	0	0	0	0	0	0	IKU3P	1420	30.8	0	0	0	0	0	0
IKU3C	1440	19.1	0	0	0	0	0	0	IKU3P	1440	42.3	0	0	0	0	0	0
IKU3C	1460	12.8	0	0	0	0	0	0	IKU3P	1460	55.8	0	0	0	0	0	0
IKU3C	1480	8.2	0	0	0	0	0	0	IKU3P	1480	71	0	0	0	0	0	0
IKU3C	1500	5.1	0	0	0	0	0	0	IKU3P	1500	87.7	0	0	0	0	0	0
IKU3C	1520	3	0	0	0	0	0	0	IKU3P	1520	105.4	0	0	0	0	0	0
IKU3C	1540	1.7	0	0	0	0	0	0	IKU3P	1540	123.8	0	0	0	0	0	0
Dec-23 (224d 12/29/23); CSize 50; IKZ3 1415.00																	
IKZ3C	1340	85.5	0	0	0	0	0	0	IKZ3P	1340	10.4	0	0	0	0	0	0
IKZ3C	1360	70.7	0	0	0	0	0	0	IKZ3P	1360	15.3	0	0	0	0	0	0
IKZ3C	1380	57.4	0	0	0	0	0	0	IKZ3P	1380	21.6	0	0	0	0	0	0
IKZ3C	1400	45.7	0	0	0	0	0	0	IKZ3P	1400	29.5	0	0	0	0	0	0
IKZ3C	1420	35.6	0	0	0	0	0	0	IKZ3P	1420	39	0	0	0	0	0	0
IKZ3C	1440	27.2	0	0	0	0	0	0	IKZ3P	1440	50.2	0	0	0	0	0	0
IKZ3C	1460	20.3	0	0	0	0	0	0	IKZ3P	1460	62.9	0	0	0	0	0	0
IKZ3C	1480	14.8	0	0	0	0	0	0	IKZ3P	1480	77.1	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
APRIL CALL	8.60	11.06	-22.24
APRIL PUT	8.60	11.06	-22.24
MEAN	8.60	11.06	-22.24

Implied volatility for ATM		Previous day	1D%CHG
MAY CALL	8.54	11.03	-22.57
MAY PUT	8.56	11.03	-22.39
MEAN	8.55	11.03	-22.48

Source: Bloomberg

	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

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