

Underlying Instrument - FKLI

| Cont | Sett | Change | Open | High | Low | Volm | Open Int |
|--------|---------|--------|---------|---------|---------|------|----------|
| APR 23 | 1,432.5 | -0.50 | 1,433.0 | 1435.50 | 1428.00 | 4440 | 29,923 |
| MAY 23 | 1,433.5 | -0.50 | 1,434.0 | 1436.50 | 1430.50 | 60 | 325 |
| JUN 23 | 1,435.0 | -1.00 | 1,437.0 | 1437.00 | 1431.00 | 33 | 753 |
| SEP 23 | 1,425.0 | -- | 1,421.5 | 1424.50 | 1421.50 | 2 | 481 |

| Calls | | | | | | | | | | Puts | | | | | | | | |
|--|--------|-------|------|------|-----|------|------|-----|---|--------|--------|-------|------|------|-----|------|------|-----|
| Ticker | Strike | Last | 1D% | High | Low | Volm | OInt | OIC | | Ticker | Strike | Last | 1D% | High | Low | Volm | OInt | OIC |
| Apr-23 (9d 4/28/23); CSize 50; IKJ3 1430.50 | | | | | | | | | | | | | | | | | | |
| IKJ3C | 1330 | 102.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKJ3P | 1330 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKJ3C | 1340 | 92.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKJ3P | 1340 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKJ3C | 1350 | 82.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKJ3P | 1350 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKJ3C | 1360 | 72.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKJ3P | 1360 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKJ3C | 1370 | 62.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKJ3P | 1370 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKJ3C | 1380 | 52.6 | 0 | 0 | 0 | 0 | 20 | 0 | 0 | IKJ3P | 1380 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKJ3C | 1390 | 42.9 | 0 | 0 | 0 | 0 | 51 | 0 | 0 | IKJ3P | 1390 | 0.4 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKJ3C | 1400 | 33.6 | 0 | 0 | 0 | 0 | 6 | 0 | 0 | IKJ3P | 1400 | 1.1 | 0 | 0 | 0 | 0 | 7 | 0 |
| IKJ3C | 1410 | 24.9 | 0 | 0 | 0 | 0 | 40 | 0 | 0 | IKJ3P | 1410 | 2.5 | 0 | 0 | 0 | 0 | 45 | 0 |
| IKJ3C | 1420 | 17.4 | 0 | 0 | 0 | 0 | 20 | 0 | 0 | IKJ3P | 1420 | 4.9 | 0 | 0 | 0 | 0 | 85 | 0 |
| IKJ3C | 1430 | 11.3 | 0 | 0 | 0 | 0 | 20 | 0 | 0 | IKJ3P | 1430 | 8.8 | 0 | 0 | 0 | 0 | 82 | 0 |
| IKJ3C | 1440 | 6.7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKJ3P | 1440 | 14.2 | 0 | 0 | 0 | 0 | 100 | 0 |
| IKJ3C | 1450 | 3.6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKJ3P | 1450 | 21.1 | 0 | 0 | 0 | 0 | 20 | 0 |
| IKJ3C | 1460 | 1.8 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKJ3P | 1460 | 29.3 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKJ3C | 1470 | 0.8 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKJ3P | 1470 | 38.3 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKJ3C | 1480 | 0.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKJ3P | 1480 | 47.8 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKJ3C | 1490 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKJ3P | 1490 | 57.6 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKJ3C | 1500 | 0.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKJ3P | 1500 | 67.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| May-23 (42d 5/31/23); CSize 50; IKK3 1431.00 | | | | | | | | | | | | | | | | | | |
| IKK3C | 1360 | 74.9 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKK3P | 1360 | 1.6 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKK3C | 1370 | 65.8 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKK3P | 1370 | 2.6 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKK3C | 1380 | 57.2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKK3P | 1380 | 3.8 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKK3C | 1390 | 49 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKK3P | 1390 | 5.6 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKK3C | 1400 | 41.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKK3P | 1400 | 7.9 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKK3C | 1410 | 34 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKK3P | 1410 | 10.9 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKK3C | 1420 | 28 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKK3P | 1420 | 14.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKK3C | 1430 | 22.4 | 0 | 0 | 0 | 0 | 4 | 0 | 0 | IKK3P | 1430 | 18.9 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKK3C | 1440 | 17.6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKK3P | 1440 | 24.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKK3C | 1450 | 13.6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKK3P | 1450 | 30 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKK3C | 1460 | 10.2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKK3P | 1460 | 36.6 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKK3C | 1470 | 7.6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKK3P | 1470 | 43.9 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKK3C | 1480 | 5.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKK3P | 1480 | 51.8 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKK3C | 1490 | 3.9 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKK3P | 1490 | 60.2 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKK3C | 1500 | 2.7 | 0.00 | - | - | - | - | - | - | IKK3P | 1500 | 68.9 | 0.00 | - | - | - | - | - |
| Jun-23 (72d 6/30/23); CSize 50; IKM3 1433.00 | | | | | | | | | | | | | | | | | | |
| IKM3C | 1320 | 115.3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKM3P | 1320 | 1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKM3C | 1340 | 96.6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKM3P | 1340 | 2.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKM3C | 1360 | 78.8 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKM3P | 1360 | 4.2 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKM3C | 1380 | 62.2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKM3P | 1380 | 7.6 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKM3C | 1400 | 47.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKM3P | 1400 | 12.7 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKM3C | 1420 | 34.8 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKM3P | 1420 | 19.9 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKM3C | 1440 | 24.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKM3P | 1440 | 29.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKM3C | 1460 | 16.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKM3P | 1460 | 41.3 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKM3C | 1480 | 10.5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKM3P | 1480 | 55.3 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKM3C | 1500 | 6.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKM3P | 1500 | 71.1 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKM3C | 1520 | 3.7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKM3P | 1520 | 88.3 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKM3C | 1540 | 2.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKM3P | 1540 | 106.5 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKM3C | 1560 | 1.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKM3P | 1560 | 125.4 | 0 | 0 | 0 | 0 | 0 | 0 |
| Sep-23 (163d 9/29/23); CSize 50; IKU3 1425.00 | | | | | | | | | | | | | | | | | | |
| IKU3C | 1320 | 110.4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1320 | 6.8 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1340 | 94.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1340 | 10.2 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1360 | 79 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1360 | 14.8 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1380 | 65.2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1380 | 20.8 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1400 | 52.9 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1400 | 28.2 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1420 | 42.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1420 | 37.2 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1440 | 32.9 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1440 | 47.7 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1460 | 25.2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1460 | 59.8 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1480 | 19 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1480 | 73.2 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1500 | 14 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1500 | 88 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1520 | 10.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1520 | 103.8 | 0 | 0 | 0 | 0 | 0 | 0 |
| IKU3C | 1540 | 7.1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | IKU3P | 1540 | 120.6 | 0 | 0 | 0 | 0 | 0 | 0 |

| Implied volatility for ATM | | Previous day | 1D%CHG |
|----------------------------|-------|--------------|--------|
| APRIL CALL | 10.58 | 10.55 | 0.28 |
| APRIL PUT | 10.58 | 10.55 | 0.28 |
| MEAN | 10.58 | 10.55 | 0.28 |

| Implied volatility for ATM | | Previous day | 1D%CHG |
|----------------------------|-------|--------------|--------|
| MAY CALL | 10.55 | 10.56 | -0.09 |
| MAY PUT | 10.55 | 10.56 | -0.09 |
| MEAN | 10.55 | 10.56 | -0.09 |

| | 10Days | 20Days | 30Days | 60Days | 90Days |
|--------------|--------|--------|--------|--------|--------|
| Current | 9.86 | 9.30 | 9.48 | 11.19 | 11.36 |
| 1 week ago | 10.55 | 14.75 | 12.85 | 12.32 | 13.22 |
| 1 month ago | 10.68 | 11.48 | 11.80 | 12.55 | 13.38 |
| 3 months ago | 13.09 | 14.34 | 14.80 | 17.71 | 16.90 |
| 6 months ago | 13.27 | 16.66 | 15.08 | 15.02 | 16.48 |

Source: Bloomberg

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