

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 23	1,403.5	2.00	1,407.0	1410.50	1400.00	18049	20,840
JUN 23	1,400.5	-0.50	1,405.0	1408.50	1397.50	17771	29,353
SEP 23	1,391.0	1.00	1,396.0	1398.50	1389.00	125	709
DEC 23	1,391.5	0.50	1,394.0	1394.00	1390.50	15	121

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
May-23 (1d 5/31/23); CSize 50; IKK3 1404.00																		
IKK3C	1340	63.5	0	0	0	0	0	0	0	IKK3P	1340	0.1	0	0	0	0	0	0
IKK3C	1350	53.5	0	0	0	0	0	0	0	IKK3P	1350	0.1	0	0	0	0	0	0
IKK3C	1360	43.5	0	0	0	0	0	0	0	IKK3P	1360	0.1	0	0	0	0	0	0
IKK3C	1370	33.5	0	0	0	0	0	0	0	IKK3P	1370	0.1	0	0	0	0	0	0
IKK3C	1380	23.5	0	0	0	0	0	0	0	IKK3P	1380	0.1	0	0	0	0	0	0
IKK3C	1390	13.7	0	0	0	0	0	20	0	IKK3P	1390	0.2	0	0	0	0	0	0
IKK3C	1400	5.4	0	0	0	0	0	2	0	IKK3P	1400	1.9	0	0	0	0	0	0
IKK3C	1410	1	0	0	0	0	0	89	0	IKK3P	1410	7.5	0	0	0	0	0	0
IKK3C	1420	0.1	0	0	0	0	0	104	0	IKK3P	1420	16.6	0	0	0	0	60	0
IKK3C	1430	0.1	0	0	0	0	0	4	0	IKK3P	1430	26.5	0	0	0	0	80	0
IKK3C	1440	0.1	0	0	0	0	0	0	0	IKK3P	1440	36.5	0	0	0	0	66	0
IKK3C	1450	0.1	0	0	0	0	0	0	0	IKK3P	1450	46.5	0	0	0	0	80	0
IKK3C	1460	0.1	0	0	0	0	0	0	0	IKK3P	1460	56.5	0	0	0	0	0	0
IKK3C	1470	0.1	0	0	0	0	0	0	0	IKK3P	1470	66.5	0	0	0	0	0	0
IKK3C	1480	0.1	0	0	0	0	0	0	0	IKK3P	1480	76.5	0	0	0	0	0	0
IKK3C	1490	0.1	0	0	0	0	0	0	0	IKK3P	1490	86.5	0	0	0	0	0	0
IKK3C	1500	0.1	0	0	0	0	0	0	0	IKK3P	1500	96.5	0	0	0	0	0	0
Jun-23 (31d 6/30/23); CSize 50; IKM3 1401.50																		
IKM3C	1320	80.4	0	0	0	0	0	0	0	IKM3P	1320	0.1	0	0	0	0	0	0
IKM3C	1330	70.5	0	0	0	0	0	0	0	IKM3P	1330	0.2	0	0	0	0	0	0
IKM3C	1340	60.7	0	0	0	0	0	0	0	IKM3P	1340	0.4	0	0	0	0	0	0
IKM3C	1350	51.2	0	0	0	0	0	0	0	IKM3P	1350	0.9	0	0	0	0	0	0
IKM3C	1360	42.1	0	0	0	0	0	0	0	IKM3P	1360	1.7	0	0	0	0	0	0
IKM3C	1370	33.5	0	0	0	0	0	0	0	IKM3P	1370	3.1	0	0	0	0	0	0
IKM3C	1380	25.8	0	0	0	0	0	0	0	IKM3P	1380	5.3	0	0	0	0	0	0
IKM3C	1390	19.1	0	0	0	0	0	20	0	IKM3P	1390	8.6	0	0	0	0	0	0
IKM3C	1400	13.5	0	0	0	0	0	46	0	IKM3P	1400	13	0	0	0	0	0	0
IKM3C	1410	9	0	0	0	0	0	64	0	IKM3P	1410	18.5	0	0	0	0	0	0
IKM3C	1420	5.8	0	0	0	0	0	65	0	IKM3P	1420	25.2	0	0	0	0	20	20
IKM3C	1430	3.5	0	0	0	0	0	4	0	IKM3P	1430	32.9	0	0	0	0	20	0
IKM3C	1440	2	0	0	0	0	0	0	0	IKM3P	1440	41.4	0	0	0	0	60	0
IKM3C	1450	1.1	0	0	0	0	0	0	0	IKM3P	1450	50.4	0	0	0	0	20	0
IKM3C	1460	0.5	0	0	0	0	0	0	0	IKM3P	1460	59.9	0	0	0	0	0	0
IKM3C	1470	0.3	0	0	0	0	0	0	0	IKM3P	1470	69.6	0	0	0	0	0	0
IKM3C	1480	0.1	0	0	0	0	0	0	0	IKM3P	1480	79.4	0	0	0	0	0	0
IKM3C	1490	0.1	0	0	0	0	0	0	0	IKM3P	1490	89.3	0	0	0	0	0	0
IKM3C	1500	0.1	0	0	0	0	0	0	0	IKM3P	1500	99.3	0	0	0	0	0	0
IKM3C	1510	0.1	0	0	0	0	0	0	0	IKM3P	1510	109.2	0	0	0	0	0	0
IKM3C	1520	0.1	0	0	0	0	0	0	0	IKM3P	1520	119.2	0	0	0	0	0	0
IKM3C	1530	0.1	0	0	0	0	0	0	0	IKM3P	1530	129.2	0	0	0	0	0	0
IKM3C	1540	0.1	0	0	0	0	0	0	0	IKM3P	1540	139.1	0	0	0	0	0	0
IKM3C	1550	0.1	0	0	0	0	0	0	0	IKM3P	1550	149.1	0	0	0	0	0	0
IKM3C	1560	0.1	0	0	0	0	0	0	0	IKM3P	1560	159.1	0	0	0	0	0	0
Sep-23 (122d 9/29/23); CSize 50; IKU3 1391.00																		
IKU3C	1320	74.3	0	0	0	0	0	0	0	IKU3P	1320	4	0	0	0	0	0	0
IKU3C	1340	58	0	0	0	0	0	0	0	IKU3P	1340	7.5	0	0	0	0	0	0
IKU3C	1360	43.5	0	0	0	0	0	0	0	IKU3P	1360	12.8	0	0	0	0	0	0
IKU3C	1380	31.2	0	0	0	0	0	0	0	IKU3P	1380	20.3	0	0	0	0	0	0
IKU3C	1400	21.4	0	0	0	0	0	0	0	IKU3P	1400	30.3	0	0	0	0	0	0
IKU3C	1420	13.9	0	0	0	0	0	0	0	IKU3P	1420	42.6	0	0	0	0	0	0
IKU3C	1440	8.6	0	0	0	0	0	0	0	IKU3P	1440	57.1	0	0	0	0	0	0
IKU3C	1460	5	0	0	0	0	0	0	0	IKU3P	1460	73.3	0	0	0	0	0	0
IKU3C	1480	2.8	0	0	0	0	0	0	0	IKU3P	1480	90.9	0	0	0	0	0	0
IKU3C	1500	1.5	0	0	0	0	0	0	0	IKU3P	1500	109.3	0	0	0	0	0	0
IKU3C	1520	0.7	0	0	0	0	0	0	0	IKU3P	1520	128.4	0	0	0	0	0	0
IKU3C	1540	0.3	0	0	0	0	0	0	0	IKU3P	1540	147.8	0	0	0	0	0	0
Dec-23 (213d 12/29/23); CSize 50; IKZ3 1391.50																		
IKZ3C	1340	64.1	0	0	0	0	0	0	0	IKZ3P	1340	13.5	0	0	0	0	0	0
IKZ3C	1360	50.8	0	0	0	0	0	0	0	IKZ3P	1360	19.8	0	0	0	0	0	0
IKZ3C	1380	39.2	0	0	0	0	0	0	0	IKZ3P	1380	27.9	0	0	0	0	0	0
IKZ3C	1400	29.5	0	0	0	0	0	0	0	IKZ3P	1400	37.8	0	0	0	0	0	0
IKZ3C	1420	21.6	0	0	0	0	0	0	0	IKZ3P	1420	49.5	0	0	0	0	0	0
IKZ3C	1440	15.3	0	0	0	0	0	0	0	IKZ3P	1440	63	0	0	0	0	0	0
IKZ3C	1460	10.6	0	0	0	0	0	0	0	IKZ3P	1460	77.8	0	0	0	0	0	0
IKZ3C	1480	7.1	0	0	0	0	0	0	0	IKZ3P	1480	94	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG	
MAY CALL	8.04	9.36	-14.10
MAY PUT	8.04	9.36	-14.10
MEAN	8.04	9.36	-14.10

	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	
JUNE CALL	8.03	9.39	-14.48
JUNE PUT	8.03	9.39	-14.48
MEAN	8.03	9.39	-14.48

Source: Bloomberg

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