

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 23	1,425.0	-0.50	1,425.0	1425.00	1414.00	6151	36,621
JUN 23	1,424.5	-1.00	1,423.5	1424.50	1415.00	71	812
SEP 23	1,414.0	-1.50	1,408.5	1414.00	1405.00	22	584
DEC 23	1,414.5	-2.50	1,409.0	1414.50	1405.00	10	17

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	
May-23 (27d 5/31/23); CSize 50; IKK3 1425.00																			
IKK3C	1350	75.2	0	0	0	0	0	0	0	IKK3P	1350	0.3	0	0	0	0	0	0	
IKK3C	1360	65.5	0	0	0	0	0	0	0	IKK3P	1360	0.7	0	0	0	0	0	0	
IKK3C	1370	56.1	0	0	0	0	0	0	0	IKK3P	1370	1.2	0	0	0	0	0	0	
IKK3C	1380	47.1	0	0	0	0	0	0	0	IKK3P	1380	2.2	0	0	0	0	0	0	
IKK3C	1390	38.6	0	0	0	0	0	20	0	IKK3P	1390	3.7	0	0	0	0	0	0	
IKK3C	1400	30.9	0	0	0	0	0	2	0	IKK3P	1400	5.9	0	0	0	0	0	0	
IKK3C	1410	23.3	0	0	0	0	0	48	0	IKK3P	1410	9	0	0	0	0	0	0	
IKK3C	1420	18	0	0	0	0	0	64	0	IKK3P	1420	13	0	0	0	0	60	20	
IKK3C	1430	13.1	0	0	0	0	0	4	0	IKK3P	1430	19	0	0	0	0	80	20	
IKK3C	1440	9.1	0	0	0	0	0	0	0	IKK3P	1440	24.1	0	0	0	0	0	42	0
IKK3C	1450	6.1	0	0	0	0	0	0	0	IKK3P	1450	31.1	0	0	0	0	0	20	0
IKK3C	1460	4	0	0	0	0	0	0	0	IKK3P	1460	38.9	0	0	0	0	0	0	0
IKK3C	1470	2.5	0	0	0	0	0	0	0	IKK3P	1470	47.4	0	0	0	0	0	0	0
IKK3C	1480	1.5	0	0	0	0	0	0	0	IKK3P	1480	56.3	0	0	0	0	0	0	0
IKK3C	1490	0.8	0	0	0	0	0	0	0	IKK3P	1490	65.7	0	0	0	0	0	0	0
IKK3C	1500	0.5	0	0	0	0	0	0	0	IKK3P	1500	75.3	0	0	0	0	0	0	0
Jun-23 (57d 6/30/23); CSize 50; IKM3 1424.50																			
IKM3C	1320	104.6	0	0	0	0	0	0	0	IKM3P	1320	0.5	0	0	0	0	0	0	0
IKM3C	1330	94.9	0	0	0	0	0	0	0	IKM3P	1330	0.9	0	0	0	0	0	0	0
IKM3C	1340	85.5	0	0	0	0	0	0	0	IKM3P	1340	1.4	0	0	0	0	0	0	0
IKM3C	1350	76.3	0	0	0	0	0	0	0	IKM3P	1350	2.1	0	0	0	0	0	0	0
IKM3C	1360	67.3	0	0	0	0	0	0	0	IKM3P	1360	3.1	0	0	0	0	0	0	0
IKM3C	1370	58.8	0	0	0	0	0	0	0	IKM3P	1370	4.5	0	0	0	0	0	0	0
IKM3C	1380	50.7	0	0	0	0	0	0	0	IKM3P	1380	6.4	0	0	0	0	0	0	0
IKM3C	1390	43.2	0	0	0	0	0	0	0	IKM3P	1390	8.8	0	0	0	0	0	0	0
IKM3C	1400	36.2	0	0	0	0	0	0	0	IKM3P	1400	11.8	0	0	0	0	0	0	0
IKM3C	1410	30	0	0	0	0	0	0	0	IKM3P	1410	15.5	0	0	0	0	0	0	0
IKM3C	1420	24.4	0	0	0	0	0	0	0	IKM3P	1420	19.9	0	0	0	0	0	0	0
IKM3C	1430	19.5	0	0	0	0	0	0	0	IKM3P	1430	25	0	0	0	0	0	0	0
IKM3C	1440	15.4	0	0	0	0	0	0	0	IKM3P	1440	30.8	0	0	0	0	0	0	0
IKM3C	1450	11.9	0	0	0	0	0	0	0	IKM3P	1450	37.3	0	0	0	0	0	0	0
IKM3C	1460	9	0	0	0	0	0	0	0	IKM3P	1460	44.4	0	0	0	0	0	0	0
IKM3C	1470	6.7	0	0	0	0	0	0	0	IKM3P	1470	52	0	0	0	0	0	0	0
IKM3C	1480	4.9	0	0	0	0	0	0	0	IKM3P	1480	60.2	0	0	0	0	0	0	0
IKM3C	1490	3.5	0	0	0	0	0	0	0	IKM3P	1490	68.7	0	0	0	0	0	0	0
IKM3C	1500	2.5	0	0	0	0	0	0	0	IKM3P	1500	77.6	0	0	0	0	0	0	0
IKM3C	1510	1.7	0	0	0	0	0	0	0	IKM3P	1510	86.8	0	0	0	0	0	0	0
IKM3C	1520	1.2	0	0	0	0	0	0	0	IKM3P	1520	96.2	0	0	0	0	0	0	0
IKM3C	1530	0.8	0	0	0	0	0	0	0	IKM3P	1530	105.8	0	0	0	0	0	0	0
IKM3C	1540	0.5	0	0	0	0	0	0	0	IKM3P	1540	115.5	0	0	0	0	0	0	0
IKM3C	1550	0.3	0	0	0	0	0	0	0	IKM3P	1550	125.3	0	0	0	0	0	0	0
IKM3C	1560	0.2	0	0	0	0	0	0	0	IKM3P	1560	135.1	0	0	0	0	0	0	0
Sep-23 (148d 9/29/23); CSize 50; IKU3 1414.00																			
IKU3C	1320	98.7	0	0	0	0	0	0	0	IKU3P	1320	5.8	0	0	0	0	0	0	0
IKU3C	1340	82.3	0	0	0	0	0	0	0	IKU3P	1340	9.2	0	0	0	0	0	0	0
IKU3C	1360	67.3	0	0	0	0	0	0	0	IKU3P	1360	14	0	0	0	0	0	0	0
IKU3C	1380	53.8	0	0	0	0	0	0	0	IKU3P	1380	20.2	0	0	0	0	0	0	0
IKU3C	1400	42.1	0	0	0	0	0	0	0	IKU3P	1400	28.2	0	0	0	0	0	0	0
IKU3C	1420	32.1	0	0	0	0	0	0	0	IKU3P	1420	38	0	0	0	0	0	0	0
IKU3C	1440	23.8	0	0	0	0	0	0	0	IKU3P	1440	49.5	0	0	0	0	0	0	0
IKU3C	1460	17.3	0	0	0	0	0	0	0	IKU3P	1460	62.7	0	0	0	0	0	0	0
IKU3C	1480	12.2	0	0	0	0	0	0	0	IKU3P	1480	77.4	0	0	0	0	0	0	0
IKU3C	1500	8.4	0	0	0	0	0	0	0	IKU3P	1500	93.3	0	0	0	0	0	0	0
IKU3C	1520	5.6	0	0	0	0	0	0	0	IKU3P	1520	110.3	0	0	0	0	0	0	0
IKU3C	1540	3.6	0	0	0	0	0	0	0	IKU3P	1540	128.1	0	0	0	0	0	0	0
Dec-23 (239d 12/29/23); CSize 50; IKZ3 1414.50																			
IKZ3C	1340	88.9	0	0	0	0	0	0	0	IKZ3P	1340	15.8	0	0	0	0	0	0	0
IKZ3C	1360	75	0	0	0	0	0	0	0	IKZ3P	1360	21.6	0	0	0	0	0	0	0
IKZ3C	1380	62.4	0	0	0	0	0	0	0	IKZ3P	1380	28.6	0	0	0	0	0	0	0
IKZ3C	1400	51.2	0	0	0	0	0	0	0	IKZ3P	1400	37	0	0	0	0	0	0	0
IKZ3C	1420	41.4	0	0	0	0	0	0	0	IKZ3P	1420	46.8	0	0	0	0	0	0	0
IKZ3C	1440	33	0	0	0	0	0	0	0	IKZ3P	1440	58	0	0	0	0	0	0	0
IKZ3C	1460	25.9	0	0	0	0	0	0	0	IKZ3P	1460	70.5	0	0	0	0	0	0	0
IKZ3C	1480	20	0	0	0	0	0	0	0	IKZ3P	1480	84.2	0	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
APRIL CALL	9.82	10.65
APRIL PUT	10.10	10.65
MEAN	9.96	10.65

	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
MAY CALL	9.81	10.67
MAY PUT	9.81	10.67
MEAN	9.81	10.67

Source: Bloomberg

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