

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 23	1,437.0	3.50	1,435.5	1441.50	1431.00	6662	35,950
JUN 23	1,437.0	3.00	1,436.0	1440.50	1433.50	112	853
SEP 23	1,426.0	4.00	1,427.5	1430.00	1422.00	21	575
DEC 23	1,428.0	4.00	1,427.5	1431.00	1423.00	22	28

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
May-23 (22d 5/31/23); CSize 50; IKK3 1435.50																		
IKK3C	1350	86.8	0	0	0	0	0	0	0	IKK3P	1350	0.1	0	0	0	0	0	0
IKK3C	1360	76.9	0	0	0	0	0	0	0	IKK3P	1360	0.1	0	0	0	0	0	0
IKK3C	1370	66.9	0	0	0	0	0	0	0	IKK3P	1370	0.1	0	0	0	0	0	0
IKK3C	1380	57	0	0	0	0	0	0	0	IKK3P	1380	0.1	0	0	0	0	0	0
IKK3C	1390	47.3	0	0	0	0	20	0	0	IKK3P	1390	0.4	0	0	0	0	0	0
IKK3C	1400	37.8	0	0	0	0	2	0	0	IKK3P	1400	0.9	0	0	0	0	0	0
IKK3C	1410	29	0	0	0	0	48	0	0	IKK3P	1410	2	0	0	0	0	0	0
IKK3C	1420	21	0	0	0	0	84	20	0	IKK3P	1420	4	0	0	0	0	60	0
IKK3C	1430	14.3	0	0	0	0	4	0	0	IKK3P	1430	7.3	0	0	0	0	80	0
IKK3C	1440	9	0	0	0	0	0	0	0	IKK3P	1440	12	0	0	0	0	66	24
IKK3C	1450	5.3	0	0	0	0	0	0	0	IKK3P	1450	20.5	0	0	0	0	60	20
IKK3C	1460	2.8	0	0	0	0	0	0	0	IKK3P	1460	25.8	0	0	0	0	0	0
IKK3C	1470	1.4	0	0	0	0	0	0	0	IKK3P	1470	34.3	0	0	0	0	0	0
IKK3C	1480	0.6	0	0	0	0	0	0	0	IKK3P	1480	43.5	0	0	0	0	0	0
IKK3C	1490	0.2	0	0	0	0	0	0	0	IKK3P	1490	53.1	0	0	0	0	0	0
IKK3C	1500	0.1	0	0	0	0	0	0	0	IKK3P	1500	63	0	0	0	0	0	0
Jun-23 (52d 6/30/23); CSize 50; IKM3 1436.50																		
IKM3C	1320	116.5	0	0	0	0	0	0	0	IKM3P	1320	0.1	0	0	0	0	0	0
IKM3C	1330	106.6	0	0	0	0	0	0	0	IKM3P	1330	0.1	0	0	0	0	0	0
IKM3C	1340	96.6	0	0	0	0	0	0	0	IKM3P	1340	0.1	0	0	0	0	0	0
IKM3C	1350	86.8	0	0	0	0	0	0	0	IKM3P	1350	0.2	0	0	0	0	0	0
IKM3C	1360	77	0	0	0	0	0	0	0	IKM3P	1360	0.3	0	0	0	0	0	0
IKM3C	1370	67.4	0	0	0	0	0	0	0	IKM3P	1370	0.7	0	0	0	0	0	0
IKM3C	1380	58	0	0	0	0	0	0	0	IKM3P	1380	1.2	0	0	0	0	0	0
IKM3C	1390	49	0	0	0	0	0	0	0	IKM3P	1390	2.2	0	0	0	0	0	0
IKM3C	1400	40.5	0	0	0	0	0	0	0	IKM3P	1400	3.6	0	0	0	0	0	0
IKM3C	1410	32.6	0	0	0	0	0	0	0	IKM3P	1410	5.8	0	0	0	0	0	0
IKM3C	1420	25.6	0	0	0	0	0	0	0	IKM3P	1420	8.7	0	0	0	0	0	0
IKM3C	1430	19.5	0	0	0	0	0	0	0	IKM3P	1430	12.5	0	0	0	0	0	0
IKM3C	1440	14.4	0	0	0	0	0	0	0	IKM3P	1440	17.4	0	0	0	0	0	0
IKM3C	1450	10.2	0	0	0	0	0	0	0	IKM3P	1450	23.2	0	0	0	0	0	0
IKM3C	1460	7	0	0	0	0	0	0	0	IKM3P	1460	29.9	0	0	0	0	0	0
IKM3C	1470	4.7	0	0	0	0	0	0	0	IKM3P	1470	37.5	0	0	0	0	0	0
IKM3C	1480	3	0	0	0	0	0	0	0	IKM3P	1480	45.8	0	0	0	0	0	0
IKM3C	1490	1.8	0	0	0	0	0	0	0	IKM3P	1490	54.6	0	0	0	0	0	0
IKM3C	1500	1.1	0	0	0	0	0	0	0	IKM3P	1500	63.8	0	0	0	0	0	0
IKM3C	1510	0.6	0	0	0	0	0	0	0	IKM3P	1510	73.3	0	0	0	0	0	0
IKM3C	1520	0.3	0	0	0	0	0	0	0	IKM3P	1520	83	0	0	0	0	0	0
IKM3C	1530	0.2	0	0	0	0	0	0	0	IKM3P	1530	92.8	0	0	0	0	0	0
IKM3C	1540	0.1	0	0	0	0	0	0	0	IKM3P	1540	102.6	0	0	0	0	0	0
IKM3C	1550	0.1	0	0	0	0	0	0	0	IKM3P	1550	112.5	0	0	0	0	0	0
IKM3C	1560	0.1	0	0	0	0	0	0	0	IKM3P	1560	122.5	0	0	0	0	0	0
Sep-23 (143d 9/29/23); CSize 50; IKU3 1426.00																		
IKU3C	1320	105.9	0	0	0	0	0	0	0	IKU3P	1320	1.2	0	0	0	0	0	0
IKU3C	1340	87.5	0	0	0	0	0	0	0	IKU3P	1340	2.5	0	0	0	0	0	0
IKU3C	1360	70.1	0	0	0	0	0	0	0	IKU3P	1360	4.9	0	0	0	0	0	0
IKU3C	1380	54.2	0	0	0	0	0	0	0	IKU3P	1380	8.8	0	0	0	0	0	0
IKU3C	1400	40.3	0	0	0	0	0	0	0	IKU3P	1400	14.6	0	0	0	0	0	0
IKU3C	1420	28.7	0	0	0	0	0	0	0	IKU3P	1420	22.8	0	0	0	0	0	0
IKU3C	1440	19.5	0	0	0	0	0	0	0	IKU3P	1440	33.3	0	0	0	0	0	0
IKU3C	1460	12.6	0	0	0	0	0	0	0	IKU3P	1460	46.2	0	0	0	0	0	0
IKU3C	1480	7.7	0	0	0	0	0	0	0	IKU3P	1480	61	0	0	0	0	0	0
IKU3C	1500	4.5	0	0	0	0	0	0	0	IKU3P	1500	77.6	0	0	0	0	0	0
IKU3C	1520	2.5	0	0	0	0	0	0	0	IKU3P	1520	95.3	0	0	0	0	0	0
IKU3C	1540	1.3	0	0	0	0	0	0	0	IKU3P	1540	113.9	0	0	0	0	0	0
Dec-23 (234d 12/29/23); CSize 50; IKZ3 1428.00																		
IKZ3C	1340	91.8	0	0	0	0	0	0	0	IKZ3P	1340	5.5	0	0	0	0	0	0
IKZ3C	1360	75.6	0	0	0	0	0	0	0	IKZ3P	1360	9	0	0	0	0	0	0
IKZ3C	1380	60.9	0	0	0	0	0	0	0	IKZ3P	1380	13.8	0	0	0	0	0	0
IKZ3C	1400	47.8	0	0	0	0	0	0	0	IKZ3P	1400	20.4	0	0	0	0	0	0
IKZ3C	1420	36.5	0	0	0	0	0	0	0	IKZ3P	1420	28.7	0	0	0	0	0	0
IKZ3C	1440	27.2	0	0	0	0	0	0	0	IKZ3P	1440	38.9	0	0	0	0	0	0
IKZ3C	1460	19.6	0	0	0	0	0	0	0	IKZ3P	1460	51	0	0	0	0	0	0
IKZ3C	1480	13.7	0	0	0	0	0	0	0	IKZ3P	1480	64.7	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
APRIL CALL	7.26	8.19
APRIL PUT	7.26	8.19
MEAN	7.26	8.19

	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	7.28	8.20
MAY PUT	7.28	8.18
MEAN	7.28	8.19

Source: Bloomberg

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