

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 23	1,424.0	-4.50	1,429.5	1433.00	1423.00	3703	33,807
JUN 23	1,425.0	-4.00	1,432.0	1432.50	1424.50	70	883
SEP 23	1,413.5	-5.50	1,418.5	1420.00	1413.50	28	587
DEC 23	1,415.0	-5.00	1,420.0	1421.00	1414.00	9	35

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
May-23 (20d 5/31/23); CSize 50; IKK3 1424.00																		
IKK3C	1350	73.9	0	0	0	0	0	0	0	IKK3P	1350	0.1	0	0	0	0	0	0
IKK3C	1360	64	0	0	0	0	0	0	0	IKK3P	1360	0.1	0	0	0	0	0	0
IKK3C	1370	54.1	0	0	0	0	0	0	0	IKK3P	1370	0.2	0	0	0	0	0	0
IKK3C	1380	44.5	0	0	0	0	0	0	0	IKK3P	1380	0.6	0	0	0	0	0	0
IKK3C	1390	35.3	0	0	0	0	20	0	0	IKK3P	1390	1.3	0	0	0	0	0	0
IKK3C	1400	26.8	0	0	0	0	2	0	0	IKK3P	1400	2.8	0	0	0	0	0	0
IKK3C	1410	19.5	0	0	0	0	68	20	0	IKK3P	1410	5.3	0	0	0	0	0	0
IKK3C	1420	13	0	0	0	0	104	20	0	IKK3P	1420	9	0	0	0	0	60	0
IKK3C	1430	8.2	0	0	0	0	4	0	0	IKK3P	1430	14.2	0	0	0	0	80	0
IKK3C	1440	4.8	0	0	0	0	0	0	0	IKK3P	1440	20.8	0	0	0	0	66	0
IKK3C	1450	2.6	0	0	0	0	0	0	0	IKK3P	1450	28.5	0	0	0	0	60	0
IKK3C	1460	1.3	0	0	0	0	0	0	0	IKK3P	1460	37.2	0	0	0	0	0	0
IKK3C	1470	0.6	0	0	0	0	0	0	0	IKK3P	1470	46.5	0	0	0	0	0	0
IKK3C	1480	0.2	0	0	0	0	0	0	0	IKK3P	1480	56.1	0	0	0	0	0	0
IKK3C	1490	0.1	0	0	0	0	0	0	0	IKK3P	1490	66	0	0	0	0	0	0
IKK3C	1500	0.1	0	0	0	0	0	0	0	IKK3P	1500	75.9	0	0	0	0	0	0
Jun-23 (50d 6/30/23); CSize 50; IKM3 1425.00																		
IKM3C	1320	104.6	0	0	0	0	0	0	0	IKM3P	1320	0.1	0	0	0	0	0	0
IKM3C	1330	94.8	0	0	0	0	0	0	0	IKM3P	1330	0.2	0	0	0	0	0	0
IKM3C	1340	85	0	0	0	0	0	0	0	IKM3P	1340	0.3	0	0	0	0	0	0
IKM3C	1350	75.3	0	0	0	0	0	0	0	IKM3P	1350	0.6	0	0	0	0	0	0
IKM3C	1360	65.8	0	0	0	0	0	0	0	IKM3P	1360	1.1	0	0	0	0	0	0
IKM3C	1370	56.6	0	0	0	0	0	0	0	IKM3P	1370	1.8	0	0	0	0	0	0
IKM3C	1380	47.9	0	0	0	0	0	0	0	IKM3P	1380	3	0	0	0	0	0	0
IKM3C	1390	39.6	0	0	0	0	0	0	0	IKM3P	1390	4.8	0	0	0	0	0	0
IKM3C	1400	32.1	0	0	0	0	0	0	0	IKM3P	1400	7.2	0	0	0	0	0	0
IKM3C	1410	25.4	0	0	0	0	0	0	0	IKM3P	1410	10.4	0	0	0	0	0	0
IKM3C	1420	19.5	0	0	0	0	0	0	0	IKM3P	1420	14.6	0	0	0	0	0	0
IKM3C	1430	14.6	0	0	0	0	0	0	0	IKM3P	1430	19.6	0	0	0	0	0	0
IKM3C	1440	10.6	0	0	0	0	0	0	0	IKM3P	1440	25.5	0	0	0	0	0	0
IKM3C	1450	7.5	0	0	0	0	0	0	0	IKM3P	1450	32.4	0	0	0	0	0	0
IKM3C	1460	5.1	0	0	0	0	0	0	0	IKM3P	1460	39.9	0	0	0	0	0	0
IKM3C	1470	3.3	0	0	0	0	0	0	0	IKM3P	1470	48.2	0	0	0	0	0	0
IKM3C	1480	2.1	0	0	0	0	0	0	0	IKM3P	1480	56.9	0	0	0	0	0	0
IKM3C	1490	1.3	0	0	0	0	0	0	0	IKM3P	1490	66	0	0	0	0	0	0
IKM3C	1500	0.8	0	0	0	0	0	0	0	IKM3P	1500	75.5	0	0	0	0	0	0
IKM3C	1510	0.4	0	0	0	0	0	0	0	IKM3P	1510	85.1	0	0	0	0	0	0
IKM3C	1520	0.2	0	0	0	0	0	0	0	IKM3P	1520	94.9	0	0	0	0	0	0
IKM3C	1530	0.1	0	0	0	0	0	0	0	IKM3P	1530	104.7	0	0	0	0	0	0
IKM3C	1540	0.1	0	0	0	0	0	0	0	IKM3P	1540	114.6	0	0	0	0	0	0
IKM3C	1550	0.1	0	0	0	0	0	0	0	IKM3P	1550	124.5	0	0	0	0	0	0
IKM3C	1560	0.1	0	0	0	0	0	0	0	IKM3P	1560	134.5	0	0	0	0	0	0
Sep-23 (141d 9/29/23); CSize 50; IKU3 1413.50																		
IKU3C	1320	95	0	0	0	0	0	0	0	IKU3P	1320	2.6	0	0	0	0	0	0
IKU3C	1340	77.6	0	0	0	0	0	0	0	IKU3P	1340	5	0	0	0	0	0	0
IKU3C	1360	61.5	0	0	0	0	0	0	0	IKU3P	1360	8.6	0	0	0	0	0	0
IKU3C	1380	47.2	0	0	0	0	0	0	0	IKU3P	1380	14.1	0	0	0	0	0	0
IKU3C	1400	34.9	0	0	0	0	0	0	0	IKU3P	1400	21.5	0	0	0	0	0	0
IKU3C	1420	24.8	0	0	0	0	0	0	0	IKU3P	1420	31.2	0	0	0	0	0	0
IKU3C	1440	16.9	0	0	0	0	0	0	0	IKU3P	1440	43.1	0	0	0	0	0	0
IKU3C	1460	11.1	0	0	0	0	0	0	0	IKU3P	1460	57	0	0	0	0	0	0
IKU3C	1480	6.9	0	0	0	0	0	0	0	IKU3P	1480	72.6	0	0	0	0	0	0
IKU3C	1500	4.1	0	0	0	0	0	0	0	IKU3P	1500	89.6	0	0	0	0	0	0
IKU3C	1520	2.4	0	0	0	0	0	0	0	IKU3P	1520	107.6	0	0	0	0	0	0
IKU3C	1540	1.3	0	0	0	0	0	0	0	IKU3P	1540	126.3	0	0	0	0	0	0
Dec-23 (232d 12/29/23); CSize 50; IKZ3 1418.50																		
IKZ3C	1340	83	0	0	0	0	0	0	0	IKZ3P	1340	9.5	0	0	0	0	0	0
IKZ3C	1360	68.1	0	0	0	0	0	0	0	IKZ3P	1360	14.2	0	0	0	0	0	0
IKZ3C	1380	54.8	0	0	0	0	0	0	0	IKZ3P	1380	20.5	0	0	0	0	0	0
IKZ3C	1400	43.1	0	0	0	0	0	0	0	IKZ3P	1400	28.4	0	0	0	0	0	0
IKZ3C	1420	33.1	0	0	0	0	0	0	0	IKZ3P	1420	38	0	0	0	0	0	0
IKZ3C	1440	24.8	0	0	0	0	0	0	0	IKZ3P	1440	49.3	0	0	0	0	0	0
IKZ3C	1460	18.1	0	0	0	0	0	0	0	IKZ3P	1460	62.3	0	0	0	0	0	0
IKZ3C	1480	12.9	0	0	0	0	0	0	0	IKZ3P	1480	76.7	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
APRIL CALL	8.02	12.55
APRIL PUT	8.02	12.56
MEAN	8.02	12.56

	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	8.01	12.55
MAY PUT	8.03	12.56
MEAN	8.02	12.56

Source: Bloomberg

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