

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 23	1,424.5	0.50	1,429.0	1432.00	1422.00	5838	33,802
JUN 23	1,425.0	0.00	1,428.5	1431.00	1423.00	80	910
SEP 23	1,413.0	-0.50	1,419.0	1419.50	1412.50	31	599
DEC 23	1,415.5	0.50	1,418.5	1421.50	1415.50	8	33

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
May-23 (19d 5/31/23); CSize 50; IKK3 1421.50																		
IKK3C	1350	75.6	0	0	0	0	0	0	0	IKK3P	1350	1.2	0	0	0	0	0	0
IKK3C	1360	66.4	0	0	0	0	0	0	0	IKK3P	1360	2	0	0	0	0	0	0
IKK3C	1370	57.5	0	0	0	0	0	0	0	IKK3P	1370	3.1	0	0	0	0	0	0
IKK3C	1380	49.1	0	0	0	0	0	0	0	IKK3P	1380	4.7	0	0	0	0	0	0
IKK3C	1390	41.3	0	0	0	0	20	0	0	IKK3P	1390	6.8	0	0	0	0	0	0
IKK3C	1400	34.1	0	0	0	0	2	0	0	IKK3P	1400	9.6	0	0	0	0	0	0
IKK3C	1410	27.6	0	0	0	0	68	20	0	IKK3P	1410	12.3	0	0	0	0	0	0
IKK3C	1420	21.9	0	0	0	0	104	20	0	IKK3P	1420	15.3	0	0	0	0	60	0
IKK3C	1430	16.1	0	0	0	0	4	0	0	IKK3P	1430	19.5	0	0	0	0	80	0
IKK3C	1440	12.9	0	0	0	0	0	0	0	IKK3P	1440	24.8	0	0	0	0	66	0
IKK3C	1450	9.6	0	0	0	0	0	0	0	IKK3P	1450	31.9	0	0	0	0	60	0
IKK3C	1460	7	0	0	0	0	0	0	0	IKK3P	1460	42.4	0	0	0	0	0	0
IKK3C	1470	4.9	0	0	0	0	0	0	0	IKK3P	1470	50.4	0	0	0	0	0	0
IKK3C	1480	3.4	0	0	0	0	0	0	0	IKK3P	1480	58.8	0	0	0	0	0	0
IKK3C	1490	2.3	0	0	0	0	0	0	0	IKK3P	1490	67.7	0	0	0	0	0	0
IKK3C	1500	1.5	0	0	0	0	0	0	0	IKK3P	1500	76.9	0	0	0	0	0	0
Jun-23 (49d 6/30/23); CSize 50; IKM3 1422.00																		
IKM3C	1320	107.3	0	0	0	0	0	0	0	IKM3P	1320	2.7	0	0	0	0	0	0
IKM3C	1330	98.3	0	0	0	0	0	0	0	IKM3P	1330	3.7	0	0	0	0	0	0
IKM3C	1340	89.5	0	0	0	0	0	0	0	IKM3P	1340	4.9	0	0	0	0	0	0
IKM3C	1350	81.1	0	0	0	0	0	0	0	IKM3P	1350	6.4	0	0	0	0	0	0
IKM3C	1360	73	0	0	0	0	0	0	0	IKM3P	1360	8.3	0	0	0	0	0	0
IKM3C	1370	65.3	0	0	0	0	0	0	0	IKM3P	1370	10.5	0	0	0	0	0	0
IKM3C	1380	57.9	0	0	0	0	0	0	0	IKM3P	1380	13.1	0	0	0	0	0	0
IKM3C	1390	51.1	0	0	0	0	0	0	0	IKM3P	1390	16.2	0	0	0	0	0	0
IKM3C	1400	44.7	0	0	0	0	0	0	0	IKM3P	1400	19.8	0	0	0	0	0	0
IKM3C	1410	38.8	0	0	0	0	0	0	0	IKM3P	1410	23.9	0	0	0	0	0	0
IKM3C	1420	33.4	0	0	0	0	0	0	0	IKM3P	1420	28.4	0	0	0	0	0	0
IKM3C	1430	28.6	0	0	0	0	0	0	0	IKM3P	1430	33.5	0	0	0	0	0	0
IKM3C	1440	24.2	0	0	0	0	0	0	0	IKM3P	1440	39.1	0	0	0	0	0	0
IKM3C	1450	20.3	0	0	0	0	0	0	0	IKM3P	1450	45.2	0	0	0	0	0	0
IKM3C	1460	16.9	0	0	0	0	0	0	0	IKM3P	1460	51.8	0	0	0	0	0	0
IKM3C	1470	14	0	0	0	0	0	0	0	IKM3P	1470	58.8	0	0	0	0	0	0
IKM3C	1480	11.4	0	0	0	0	0	0	0	IKM3P	1480	66.2	0	0	0	0	0	0
IKM3C	1490	9.3	0	0	0	0	0	0	0	IKM3P	1490	74	0	0	0	0	0	0
IKM3C	1500	7.4	0	0	0	0	0	0	0	IKM3P	1500	82.1	0	0	0	0	0	0
IKM3C	1510	5.9	0	0	0	0	0	0	0	IKM3P	1510	90.6	0	0	0	0	0	0
IKM3C	1520	4.7	0	0	0	0	0	0	0	IKM3P	1520	99.3	0	0	0	0	0	0
IKM3C	1530	3.7	0	0	0	0	0	0	0	IKM3P	1530	108.2	0	0	0	0	0	0
IKM3C	1540	2.8	0	0	0	0	0	0	0	IKM3P	1540	117.3	0	0	0	0	0	0
IKM3C	1550	2.2	0	0	0	0	0	0	0	IKM3P	1550	126.6	0	0	0	0	0	0
IKM3C	1560	1.7	0	0	0	0	0	0	0	IKM3P	1560	136.1	0	0	0	0	0	0
Sep-23 (140d 9/29/23); CSize 50; IKU3 1413.00																		
IKU3C	1320	108.4	0	0	0	0	0	0	0	IKU3P	1320	16.5	0	0	0	0	0	0
IKU3C	1340	93.9	0	0	0	0	0	0	0	IKU3P	1340	21.8	0	0	0	0	0	0
IKU3C	1360	80.6	0	0	0	0	0	0	0	IKU3P	1360	28.2	0	0	0	0	0	0
IKU3C	1380	68.5	0	0	0	0	0	0	0	IKU3P	1380	35.9	0	0	0	0	0	0
IKU3C	1400	57.5	0	0	0	0	0	0	0	IKU3P	1400	44.7	0	0	0	0	0	0
IKU3C	1420	47.8	0	0	0	0	0	0	0	IKU3P	1420	54.7	0	0	0	0	0	0
IKU3C	1440	39.3	0	0	0	0	0	0	0	IKU3P	1440	66	0	0	0	0	0	0
IKU3C	1460	32	0	0	0	0	0	0	0	IKU3P	1460	78.4	0	0	0	0	0	0
IKU3C	1480	25.7	0	0	0	0	0	0	0	IKU3P	1480	91.9	0	0	0	0	0	0
IKU3C	1500	20.5	0	0	0	0	0	0	0	IKU3P	1500	106.4	0	0	0	0	0	0
IKU3C	1520	16.1	0	0	0	0	0	0	0	IKU3P	1520	121.8	0	0	0	0	0	0
IKU3C	1540	12.5	0	0	0	0	0	0	0	IKU3P	1540	138	0	0	0	0	0	0
Dec-23 (231d 12/29/23); CSize 50; IKZ3 1411.50																		
IKZ3C	1340	107.1	0	0	0	0	0	0	0	IKZ3P	1340	33.1	0	0	0	0	0	0
IKZ3C	1360	94.7	0	0	0	0	0	0	0	IKZ3P	1360	40.3	0	0	0	0	0	0
IKZ3C	1380	83.2	0	0	0	0	0	0	0	IKZ3P	1380	48.4	0	0	0	0	0	0
IKZ3C	1400	72.6	0	0	0	0	0	0	0	IKZ3P	1400	57.4	0	0	0	0	0	0
IKZ3C	1420	63	0	0	0	0	0	0	0	IKZ3P	1420	67.4	0	0	0	0	0	0
IKZ3C	1440	54.4	0	0	0	0	0	0	0	IKZ3P	1440	78.4	0	0	0	0	0	0
IKZ3C	1460	46.6	0	0	0	0	0	0	0	IKZ3P	1460	90.2	0	0	0	0	0	0
IKZ3C	1480	39.7	0	0	0	0	0	0	0	IKZ3P	1480	102.9	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
APRIL CALL	14.45	8.02
APRIL PUT	12.86	8.02
MEAN	13.66	8.02

	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	14.77	8.01
MAY PUT	14.75	8.03
MEAN	14.76	8.04

Source: Bloomberg

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