

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 23	1,424.0	-0.50	1,424.0	1429.50	1420.00	4448	33,344
JUN 23	1,424.5	-0.50	1,422.0	1429.00	1421.00	80	923
SEP 23	1,413.5	0.50	1,414.0	1417.50	1414.00	12	600
DEC 23	1,414.5	-1.00	1,414.0	1418.00	1411.50	27	41

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
May-23 (16d 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	44.4	0	0	0	0	0	0	0	IKK3P	1380	0.5	0	0	0	0	0	0
IKK3C	1390	35.2	0	0	0	0	0	20	0	IKK3P	1390	1.2	0	0	0	0	0	0
IKK3C	1400	26.6	0	0	0	0	0	2	0	IKK3P	1400	2.6	0	0	0	0	0	0
IKK3C	1410	19	0	0	0	0	0	89	21	IKK3P	1410	5	0	0	0	0	0	0
IKK3C	1420	12.7	0	0	0	0	0	104	0	IKK3P	1420	8.7	0	0	0	0	60	0
IKK3C	1430	7.9	0	0	0	0	0	4	0	IKK3P	1430	13.9	0	0	0	0	80	0
IKK3C	1440	4.5	0	0	0	0	0	0	0	IKK3P	1440	20.5	0	0	0	0	66	0
IKK3C	1450	2.4	0	0	0	0	0	0	0	IKK3P	1450	28.4	0	0	0	0	60	0
IKK3C	1460	1.1	0	0	0	0	0	0	0	IKK3P	1460	37.1	0	0	0	0	0	0
IKK3C	1470	0.5	0	0	0	0	0	0	0	IKK3P	1470	46.4	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 (46d 6/30/23); CSize 50; IKM3 1424.50																		
IKM3C	1320	104.1	0	0	0	0	0	0	0	IKM3P	1320	0.1	0	0	0	0	0	0
IKM3C	1330	94.3	0	0	0	0	0	0	0	IKM3P	1330	0.2	0	0	0	0	0	0
IKM3C	1340	84.5	0	0	0	0	0	0	0	IKM3P	1340	0.3	0	0	0	0	0	0
IKM3C	1350	74.8	0	0	0	0	0	0	0	IKM3P	1350	0.6	0	0	0	0	0	0
IKM3C	1360	65.4	0	0	0	0	0	0	0	IKM3P	1360	1.1	0	0	0	0	0	0
IKM3C	1370	56.2	0	0	0	0	0	0	0	IKM3P	1370	1.9	0	0	0	0	0	0
IKM3C	1380	47.5	0	0	0	0	0	0	0	IKM3P	1380	3.2	0	0	0	0	0	0
IKM3C	1390	39.3	0	0	0	0	0	0	0	IKM3P	1390	4.9	0	0	0	0	0	0
IKM3C	1400	31.8	0	0	0	0	0	0	0	IKM3P	1400	7.4	0	0	0	0	0	0
IKM3C	1410	25.1	0	0	0	0	0	0	0	IKM3P	1410	10.7	0	0	0	0	0	0
IKM3C	1420	19.3	0	0	0	0	0	0	0	IKM3P	1420	14.9	0	0	0	0	0	0
IKM3C	1430	14.5	0	0	0	0	0	0	0	IKM3P	1430	19.9	0	0	0	0	0	0
IKM3C	1440	10.5	0	0	0	0	0	0	0	IKM3P	1440	25.9	0	0	0	0	0	0
IKM3C	1450	7.4	0	0	0	0	0	0	0	IKM3P	1450	32.8	0	0	0	0	0	0
IKM3C	1460	5	0	0	0	0	0	0	0	IKM3P	1460	40.4	0	0	0	0	0	0
IKM3C	1470	3.3	0	0	0	0	0	0	0	IKM3P	1470	48.6	0	0	0	0	0	0
IKM3C	1480	2.1	0	0	0	0	0	0	0	IKM3P	1480	57.4	0	0	0	0	0	0
IKM3C	1490	1.3	0	0	0	0	0	0	0	IKM3P	1490	66.5	0	0	0	0	0	0
IKM3C	1500	0.8	0	0	0	0	0	0	0	IKM3P	1500	76	0	0	0	0	0	0
IKM3C	1510	0.4	0	0	0	0	0	0	0	IKM3P	1510	85.6	0	0	0	0	0	0
IKM3C	1520	0.2	0	0	0	0	0	0	0	IKM3P	1520	95.4	0	0	0	0	0	0
IKM3C	1530	0.1	0	0	0	0	0	0	0	IKM3P	1530	105.2	0	0	0	0	0	0
IKM3C	1540	0.1	0	0	0	0	0	0	0	IKM3P	1540	115.1	0	0	0	0	0	0
IKM3C	1550	0.1	0	0	0	0	0	0	0	IKM3P	1550	125	0	0	0	0	0	0
IKM3C	1560	0.1	0	0	0	0	0	0	0	IKM3P	1560	135	0	0	0	0	0	0
Sep-23 (137d 9/29/23); CSize 50; IKU3 1413.50																		
IKU3C	1320	95.2	0	0	0	0	0	0	0	IKU3P	1320	2.8	0	0	0	0	0	0
IKU3C	1340	77.9	0	0	0	0	0	0	0	IKU3P	1340	5.2	0	0	0	0	0	0
IKU3C	1360	61.9	0	0	0	0	0	0	0	IKU3P	1360	9	0	0	0	0	0	0
IKU3C	1380	47.6	0	0	0	0	0	0	0	IKU3P	1380	14.5	0	0	0	0	0	0
IKU3C	1400	35.4	0	0	0	0	0	0	0	IKU3P	1400	22	0	0	0	0	0	0
IKU3C	1420	25.3	0	0	0	0	0	0	0	IKU3P	1420	31.7	0	0	0	0	0	0
IKU3C	1440	17.4	0	0	0	0	0	0	0	IKU3P	1440	43.6	0	0	0	0	0	0
IKU3C	1460	11.5	0	0	0	0	0	0	0	IKU3P	1460	57.4	0	0	0	0	0	0
IKU3C	1480	7.2	0	0	0	0	0	0	0	IKU3P	1480	73	0	0	0	0	0	0
IKU3C	1500	4.4	0	0	0	0	0	0	0	IKU3P	1500	89.9	0	0	0	0	0	0
IKU3C	1520	2.5	0	0	0	0	0	0	0	IKU3P	1520	107.8	0	0	0	0	0	0
IKU3C	1540	1.4	0	0	0	0	0	0	0	IKU3P	1540	126.4	0	0	0	0	0	0
Dec-23 (228d 12/29/23); CSize 50; IKZ3 1414.50																		
IKZ3C	1340	83.1	0	0	0	0	0	0	0	IKZ3P	1340	10.1	0	0	0	0	0	0
IKZ3C	1360	68.4	0	0	0	0	0	0	0	IKZ3P	1360	14.9	0	0	0	0	0	0
IKZ3C	1380	55.1	0	0	0	0	0	0	0	IKZ3P	1380	21.3	0	0	0	0	0	0
IKZ3C	1400	43.5	0	0	0	0	0	0	0	IKZ3P	1400	29.3	0	0	0	0	0	0
IKZ3C	1420	33.6	0	0	0	0	0	0	0	IKZ3P	1420	39	0	0	0	0	0	0
IKZ3C	1440	25.3	0	0	0	0	0	0	0	IKZ3P	1440	50.3	0	0	0	0	0	0
IKZ3C	1460	18.6	0	0	0	0	0	0	0	IKZ3P	1460	63.2	0	0	0	0	0	0
IKZ3C	1480	13.4	0	0	0	0	0	0	0	IKZ3P	1480	77.6	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
APRIL CALL	8.19	14.45
APRIL PUT	8.19	12.86
MEAN	8.19	13.66

	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	8.21	14.77
MAY PUT	8.22	14.75
MEAN	8.22	14.76

Source: Bloomberg

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