

### Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 23	1,418.0	-11.50	1,427.0	1429.00	1415.50	5379	34,364
JUN 23	1,418.0	-11.50	1,429.0	1429.00	1416.50	239	1,325
SEP 23	1,407.0	-11.00	1,416.5	1416.50	1405.00	36	632
DEC 23	1,408.0	-11.50	1,417.5	1417.50	1407.00	50	65

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>May-23 (8d 5/31/23); CSize 50; IKK3 1418.00</b>																		
IKK3C	1350	68	0	0	0	0	0	0	0	IKK3P	1350	0.1	0	0	0	0	0	0
IKK3C	1360	58	0	0	0	0	0	0	0	IKK3P	1360	0.1	0	0	0	0	0	0
IKK3C	1370	48	0	0	0	0	0	0	0	IKK3P	1370	0.1	0	0	0	0	0	0
IKK3C	1380	38	0	0	0	0	0	0	0	IKK3P	1380	0.1	0	0	0	0	0	0
IKK3C	1390	28.1	0	0	0	0	20	0	20	IKK3P	1390	0.1	0	0	0	0	0	0
IKK3C	1400	18.6	0	0	0	0	2	0	2	IKK3P	1400	0.7	0	0	0	0	0	0
IKK3C	1410	10.5	0	0	0	0	89	0	89	IKK3P	1410	2.5	0	0	0	0	0	0
IKK3C	1420	4.7	0	0	0	0	104	0	104	IKK3P	1420	6.7	0	0	0	0	60	0
IKK3C	1430	1.5	0	0	0	0	4	0	4	IKK3P	1430	13.5	0	0	0	0	80	0
IKK3C	1440	0.4	0	0	0	0	0	0	0	IKK3P	1440	22.4	0	0	0	0	66	0
IKK3C	1450	0.1	0	0	0	0	0	0	0	IKK3P	1450	32	0	0	0	0	80	0
IKK3C	1460	0.1	0	0	0	0	0	0	0	IKK3P	1460	42	0	0	0	0	0	0
IKK3C	1470	0.1	0	0	0	0	0	0	0	IKK3P	1470	52	0	0	0	0	0	0
IKK3C	1480	0.1	0	0	0	0	0	0	0	IKK3P	1480	62	0	0	0	0	0	0
IKK3C	1490	0.1	0	0	0	0	0	0	0	IKK3P	1490	72	0	0	0	0	0	0
IKK3C	1500	0.1	0	0	0	0	0	0	0	IKK3P	1500	81.9	0	0	0	0	0	0
<b>Jun-23 (38d 6/30/23); CSize 50; IKM3 1419.50</b>																		
IKM3C	1320	97.7	0	0	0	0	0	0	0	IKM3P	1320	0.1	0	0	0	0	0	0
IKM3C	1330	87.7	0	0	0	0	0	0	0	IKM3P	1330	0.1	0	0	0	0	0	0
IKM3C	1340	77.8	0	0	0	0	0	0	0	IKM3P	1340	0.1	0	0	0	0	0	0
IKM3C	1350	67.9	0	0	0	0	0	0	0	IKM3P	1350	0.1	0	0	0	0	0	0
IKM3C	1360	58	0	0	0	0	0	0	0	IKM3P	1360	0.2	0	0	0	0	0	0
IKM3C	1370	48.4	0	0	0	0	0	0	0	IKM3P	1370	0.6	0	0	0	0	0	0
IKM3C	1380	39.1	0	0	0	0	0	0	0	IKM3P	1380	1.3	0	0	0	0	0	0
IKM3C	1390	30.5	0	0	0	0	0	0	0	IKM3P	1390	2.6	0	0	0	0	0	0
IKM3C	1400	22.7	0	0	0	0	0	0	0	IKM3P	1400	4.7	0	0	0	0	0	0
IKM3C	1410	16	0	0	0	0	24	24	24	IKM3P	1410	8	0	0	0	0	0	0
IKM3C	1420	10.7	0	0	0	0	44	20	44	IKM3P	1420	12.6	0	0	0	0	0	0
IKM3C	1430	6.6	0	0	0	0	4	4	4	IKM3P	1430	18.6	0	0	0	0	20	0
IKM3C	1440	3.9	0	0	0	0	0	0	0	IKM3P	1440	25.8	0	0	0	0	60	20
IKM3C	1450	2.1	0	0	0	0	0	0	0	IKM3P	1450	34	0	0	0	0	20	20
IKM3C	1460	1	0	0	0	0	0	0	0	IKM3P	1460	42.9	0	0	0	0	0	0
IKM3C	1470	0.5	0	0	0	0	0	0	0	IKM3P	1470	52.3	0	0	0	0	0	0
IKM3C	1480	0.2	0	0	0	0	0	0	0	IKM3P	1480	62	0	0	0	0	0	0
IKM3C	1490	0.1	0	0	0	0	0	0	0	IKM3P	1490	71.9	0	0	0	0	0	0
IKM3C	1500	0.1	0	0	0	0	0	0	0	IKM3P	1500	81.8	0	0	0	0	0	0
IKM3C	1510	0.1	0	0	0	0	0	0	0	IKM3P	1510	91.7	0	0	0	0	0	0
IKM3C	1520	0.1	0	0	0	0	0	0	0	IKM3P	1520	101.7	0	0	0	0	0	0
IKM3C	1530	0.1	0	0	0	0	0	0	0	IKM3P	1530	111.6	0	0	0	0	0	0
IKM3C	1540	0.1	0	0	0	0	0	0	0	IKM3P	1540	121.6	0	0	0	0	0	0
IKM3C	1550	0.1	0	0	0	0	0	0	0	IKM3P	1550	131.6	0	0	0	0	0	0
IKM3C	1560	0.1	0	0	0	0	0	0	0	IKM3P	1560	141.6	0	0	0	0	0	0
<b>Sep-23 (129d 9/29/23); CSize 50; IKU3 1409.00</b>																		
IKU3C	1320	87	0	0	0	0	0	0	0	IKU3P	1320	0.9	0	0	0	0	0	0
IKU3C	1340	68.6	0	0	0	0	0	0	0	IKU3P	1340	2.3	0	0	0	0	0	0
IKU3C	1360	51.6	0	0	0	0	0	0	0	IKU3P	1360	5.1	0	0	0	0	0	0
IKU3C	1380	36.7	0	0	0	0	0	0	0	IKU3P	1380	10	0	0	0	0	0	0
IKU3C	1400	24.5	0	0	0	0	0	0	0	IKU3P	1400	17.5	0	0	0	0	0	0
IKU3C	1420	15.2	0	0	0	0	0	0	0	IKU3P	1420	28	0	0	0	0	0	0
IKU3C	1440	8.7	0	0	0	0	0	0	0	IKU3P	1440	41.3	0	0	0	0	0	0
IKU3C	1460	4.6	0	0	0	0	0	0	0	IKU3P	1460	57	0	0	0	0	0	0
IKU3C	1480	2.2	0	0	0	0	0	0	0	IKU3P	1480	74.4	0	0	0	0	0	0
IKU3C	1500	1	0	0	0	0	0	0	0	IKU3P	1500	93	0	0	0	0	0	0
IKU3C	1520	0.4	0	0	0	0	0	0	0	IKU3P	1520	112.2	0	0	0	0	0	0
IKU3C	1540	0.2	0	0	0	0	0	0	0	IKU3P	1540	131.7	0	0	0	0	0	0
<b>Dec-23 (220d 12/29/23); CSize 50; IKZ3 1410.00</b>																		
IKZ3C	1340	72.1	0	0	0	0	0	0	0	IKZ3P	1340	5.4	0	0	0	0	0	0
IKZ3C	1360	56.5	0	0	0	0	0	0	0	IKZ3P	1360	9.4	0	0	0	0	0	0
IKZ3C	1380	42.7	0	0	0	0	0	0	0	IKZ3P	1380	15.2	0	0	0	0	0	0
IKZ3C	1400	31.1	0	0	0	0	0	0	0	IKZ3P	1400	23.2	0	0	0	0	0	0
IKZ3C	1420	21.7	0	0	0	0	0	0	0	IKZ3P	1420	33.4	0	0	0	0	0	0
IKZ3C	1440	14.5	0	0	0	0	0	0	0	IKZ3P	1440	45.9	0	0	0	0	0	0
IKZ3C	1460	9.2	0	0	0	0	0	0	0	IKZ3P	1460	60.2	0	0	0	0	0	0
IKZ3C	1480	5.6	0	0	0	0	0	0	0	IKZ3P	1480	76.3	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
MAY CALL	6.35	6.33
MAY PUT	6.35	6.34
MEAN	6.35	6.34

	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
JUNE CALL	6.32	8.34
JUNE PUT	6.28	6.35
MEAN	6.30	7.35

Source: Bloomberg

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