

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 23	1,406.0	-3.00	1,409.5	1414.50	1404.00	5631	33,240
JUN 23	1,407.0	-3.00	1,410.0	1415.00	1405.50	799	2,043
SEP 23	1,397.0	-2.00	1,400.5	1403.00	1395.00	69	654
DEC 23	1,397.0	-3.00	1,398.5	1404.50	1396.50	43	86

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
May-23 (6d 5/31/23); CSize 50; IKK3 1405.00																		
IKK3C	1350	56	0	0	0	0	0	0	0	IKK3P	1350	0.1	0	0	0	0	0	0
IKK3C	1360	46	0	0	0	0	0	0	0	IKK3P	1360	0.1	0	0	0	0	0	0
IKK3C	1370	36	0	0	0	0	0	0	0	IKK3P	1370	0.1	0	0	0	0	0	0
IKK3C	1380	26.1	0	0	0	0	0	0	0	IKK3P	1380	0.2	0	0	0	0	0	0
IKK3C	1390	16.8	0	0	0	0	20	0	20	IKK3P	1390	0.9	0	0	0	0	0	0
IKK3C	1400	9.1	0	0	0	0	2	0	2	IKK3P	1400	3.1	0	0	0	0	0	0
IKK3C	1410	3.8	0	0	0	0	89	0	89	IKK3P	1410	7.8	0	0	0	0	0	0
IKK3C	1420	1.2	0	0	0	0	104	0	104	IKK3P	1420	15.2	0	0	0	0	60	0
IKK3C	1430	0.3	0	0	0	0	4	0	4	IKK3P	1430	24.2	0	0	0	0	80	0
IKK3C	1440	0.1	0	0	0	0	0	0	0	IKK3P	1440	34	0	0	0	0	66	0
IKK3C	1450	0.1	0	0	0	0	0	0	0	IKK3P	1450	44	0	0	0	0	80	0
IKK3C	1460	0.1	0	0	0	0	0	0	0	IKK3P	1460	54	0	0	0	0	0	0
IKK3C	1470	0.1	0	0	0	0	0	0	0	IKK3P	1470	64	0	0	0	0	0	0
IKK3C	1480	0.1	0	0	0	0	0	0	0	IKK3P	1480	74	0	0	0	0	0	0
IKK3C	1490	0.1	0	0	0	0	0	0	0	IKK3P	1490	84	0	0	0	0	0	0
IKK3C	1500	0.1	0	0	0	0	0	0	0	IKK3P	1500	94	0	0	0	0	0	0
Jun-23 (36d 6/30/23); CSize 50; IKM3 1405.00																		
IKM3C	1320	86.8	0	0	0	0	0	0	0	IKM3P	1320	0.1	0	0	0	0	0	0
IKM3C	1330	76.8	0	0	0	0	0	0	0	IKM3P	1330	0.1	0	0	0	0	0	0
IKM3C	1340	67	0	0	0	0	0	0	0	IKM3P	1340	0.2	0	0	0	0	0	0
IKM3C	1350	57.3	0	0	0	0	0	0	0	IKM3P	1350	0.4	0	0	0	0	0	0
IKM3C	1360	47.8	0	0	0	0	0	0	0	IKM3P	1360	0.9	0	0	0	0	0	0
IKM3C	1370	38.8	0	0	0	0	0	0	0	IKM3P	1370	1.9	0	0	0	0	0	0
IKM3C	1380	30.4	0	0	0	0	0	0	0	IKM3P	1380	3.5	0	0	0	0	0	0
IKM3C	1390	23.5	0	0	0	0	20	20	20	IKM3P	1390	6	0	0	0	0	0	0
IKM3C	1400	16.5	0	0	0	0	46	24	46	IKM3P	1400	9.5	0	0	0	0	0	0
IKM3C	1410	11.3	0	0	0	0	64	40	64	IKM3P	1410	14.3	0	0	0	0	0	0
IKM3C	1420	7	0	0	0	0	65	1	65	IKM3P	1420	20.3	0	0	0	0	0	0
IKM3C	1430	4.5	0	0	0	0	4	0	4	IKM3P	1430	27.4	0	0	0	0	20	0
IKM3C	1440	2.6	0	0	0	0	0	0	0	IKM3P	1440	35.5	0	0	0	0	60	0
IKM3C	1450	1.4	0	0	0	0	0	0	0	IKM3P	1450	44.3	0	0	0	0	20	0
IKM3C	1460	0.7	0	0	0	0	0	0	0	IKM3P	1460	53.6	0	0	0	0	0	0
IKM3C	1470	0.3	0	0	0	0	0	0	0	IKM3P	1470	63.1	0	0	0	0	0	0
IKM3C	1480	0.2	0	0	0	0	0	0	0	IKM3P	1480	72.9	0	0	0	0	0	0
IKM3C	1490	0.1	0	0	0	0	0	0	0	IKM3P	1490	82.8	0	0	0	0	0	0
IKM3C	1500	0.1	0	0	0	0	0	0	0	IKM3P	1500	92.7	0	0	0	0	0	0
IKM3C	1510	0.1	0	0	0	0	0	0	0	IKM3P	1510	102.7	0	0	0	0	0	0
IKM3C	1520	0.1	0	0	0	0	0	0	0	IKM3P	1520	112.7	0	0	0	0	0	0
IKM3C	1530	0.1	0	0	0	0	0	0	0	IKM3P	1530	122.6	0	0	0	0	0	0
IKM3C	1540	0.1	0	0	0	0	0	0	0	IKM3P	1540	132.6	0	0	0	0	0	0
IKM3C	1550	0.1	0	0	0	0	0	0	0	IKM3P	1550	142.6	0	0	0	0	0	0
IKM3C	1560	0.1	0	0	0	0	0	0	0	IKM3P	1560	152.5	0	0	0	0	0	0
Sep-23 (127d 9/29/23); CSize 50; IKU3 1397.00																		
IKU3C	1320	78.6	0	0	0	0	0	0	0	IKU3P	1320	2.4	0	0	0	0	0	0
IKU3C	1340	61.3	0	0	0	0	0	0	0	IKU3P	1340	4.9	0	0	0	0	0	0
IKU3C	1360	45.8	0	0	0	0	0	0	0	IKU3P	1360	9.2	0	0	0	0	0	0
IKU3C	1380	32.6	0	0	0	0	0	0	0	IKU3P	1380	15.8	0	0	0	0	0	0
IKU3C	1400	21.9	0	0	0	0	0	0	0	IKU3P	1400	24.9	0	0	0	0	0	0
IKU3C	1420	13.9	0	0	0	0	0	0	0	IKU3P	1420	36.6	0	0	0	0	0	0
IKU3C	1440	8.3	0	0	0	0	0	0	0	IKU3P	1440	50.8	0	0	0	0	0	0
IKU3C	1460	4.6	0	0	0	0	0	0	0	IKU3P	1460	66.9	0	0	0	0	0	0
IKU3C	1480	2.4	0	0	0	0	0	0	0	IKU3P	1480	84.5	0	0	0	0	0	0
IKU3C	1500	1.2	0	0	0	0	0	0	0	IKU3P	1500	103.1	0	0	0	0	0	0
IKU3C	1520	0.5	0	0	0	0	0	0	0	IKU3P	1520	122.2	0	0	0	0	0	0
IKU3C	1540	0.2	0	0	0	0	0	0	0	IKU3P	1540	141.7	0	0	0	0	0	0
Dec-23 (218d 12/29/23); CSize 50; IKZ3 1396.00																		
IKZ3C	1340	65.7	0	0	0	0	0	0	0	IKZ3P	1340	9.7	0	0	0	0	0	0
IKZ3C	1360	51.5	0	0	0	0	0	0	0	IKZ3P	1360	15.2	0	0	0	0	0	0
IKZ3C	1380	39.2	0	0	0	0	0	0	0	IKZ3P	1380	22.5	0	0	0	0	0	0
IKZ3C	1400	28.9	0	0	0	0	0	0	0	IKZ3P	1400	31.8	0	0	0	0	0	0
IKZ3C	1420	20.6	0	0	0	0	0	0	0	IKZ3P	1420	43.1	0	0	0	0	0	0
IKZ3C	1440	14.2	0	0	0	0	0	0	0	IKZ3P	1440	56.4	0	0	0	0	0	0
IKZ3C	1460	9.4	0	0	0	0	0	0	0	IKZ3P	1460	71.2	0	0	0	0	0	0
IKZ3C	1480	6	0	0	0	0	0	0	0	IKZ3P	1480	87.5	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
MAY CALL	7.19	-7.70
MAY PUT	7.19	-7.70
MEAN	7.19	-7.70

	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	7.15	-7.62
JUNE PUT	7.15	-7.62
MEAN	7.15	-7.62

Source: Bloomberg

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