

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 23	1,401.0	-5.00	1,405.0	1408.00	1399.00	10251	35,079
JUN 23	1,400.5	-6.50	1,406.5	1409.50	1399.50	6054	6,189
SEP 23	1,391.0	-6.00	1,395.5	1396.50	1389.50	40	666
DEC 23	1,390.5	-6.50	1,396.0	1397.00	1390.50	82	99

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
May-23 (5d 5/31/23); CSize 50; IKK3 1402.50																		
IKK3C	1340	0	0	0	0	0	0	0	0	IKK3P	1340	0	0	0	0	0	0	0
IKK3C	1350	51	0	0	0	0	0	0	0	IKK3P	1350	0.1	0	0	0	0	0	0
IKK3C	1360	41	0	0	0	0	0	0	0	IKK3P	1360	0.1	0	0	0	0	0	0
IKK3C	1370	31.1	0	0	0	0	0	0	0	IKK3P	1370	0.1	0	0	0	0	0	0
IKK3C	1380	21.5	0	0	0	0	0	0	0	IKK3P	1380	0.5	0	0	0	0	0	0
IKK3C	1390	13	0	0	0	0	20	0	0	IKK3P	1390	2	0	0	0	0	0	0
IKK3C	1400	6.4	0	0	0	0	2	0	0	IKK3P	1400	5.4	0	0	0	0	0	0
IKK3C	1410	2.5	0	0	0	0	89	0	0	IKK3P	1410	11.5	0	0	0	0	0	0
IKK3C	1420	0.7	0	0	0	0	104	0	104	IKK3P	1420	19.7	0	0	0	0	60	0
IKK3C	1430	0.2	0	0	0	0	4	0	4	IKK3P	1430	29.1	0	0	0	0	80	0
IKK3C	1440	0.1	0	0	0	0	0	0	0	IKK3P	1440	39	0	0	0	0	66	0
IKK3C	1450	0.1	0	0	0	0	0	0	0	IKK3P	1450	49	0	0	0	0	80	0
IKK3C	1460	0.1	0	0	0	0	0	0	0	IKK3P	1460	59	0	0	0	0	0	0
IKK3C	1470	0.1	0	0	0	0	0	0	0	IKK3P	1470	69	0	0	0	0	0	0
IKK3C	1480	0.1	0	0	0	0	0	0	0	IKK3P	1480	79	0	0	0	0	0	0
IKK3C	1490	0.1	0	0	0	0	0	0	0	IKK3P	1490	89	0	0	0	0	0	0
IKK3C	1500	0.1	0	0	0	0	0	0	0	IKK3P	1500	99	0	0	0	0	0	0
Jun-23 (35d 6/30/23); CSize 50; IKM3 1398.50																		
IKM3C	1320	80.4	0	0	0	0	0	0	0	IKM3P	1320	0.1	0	0	0	0	0	0
IKM3C	1330	70.6	0	0	0	0	0	0	0	IKM3P	1330	0.3	0	0	0	0	0	0
IKM3C	1340	61	0	0	0	0	0	0	0	IKM3P	1340	0.6	0	0	0	0	0	0
IKM3C	1350	51.6	0	0	0	0	0	0	0	IKM3P	1350	1.3	0	0	0	0	0	0
IKM3C	1360	42.7	0	0	0	0	0	0	0	IKM3P	1360	2.3	0	0	0	0	0	0
IKM3C	1370	34.4	0	0	0	0	0	0	0	IKM3P	1370	4	0	0	0	0	0	0
IKM3C	1380	26.8	0	0	0	0	0	0	0	IKM3P	1380	6.4	0	0	0	0	0	0
IKM3C	1390	20.2	0	0	0	0	20	20	20	IKM3P	1390	9.8	0	0	0	0	0	0
IKM3C	1400	14.7	0	0	0	0	46	24	46	IKM3P	1400	14.2	0	0	0	0	0	0
IKM3C	1410	10.3	0	0	0	0	64	0	64	IKM3P	1410	19.7	0	0	0	0	0	0
IKM3C	1420	6.9	0	0	0	0	65	1	65	IKM3P	1420	26.3	0	0	0	0	0	0
IKM3C	1430	4.4	0	0	0	0	4	0	4	IKM3P	1430	33.8	0	0	0	0	20	0
IKM3C	1440	2.7	0	0	0	0	0	0	0	IKM3P	1440	42.1	0	0	0	0	60	0
IKM3C	1450	1.5	0	0	0	0	0	0	0	IKM3P	1450	50.9	0	0	0	0	20	0
IKM3C	1460	0.9	0	0	0	0	0	0	0	IKM3P	1460	60.2	0	0	0	0	0	0
IKM3C	1470	0.5	0	0	0	0	0	0	0	IKM3P	1470	69.7	0	0	0	0	0	0
IKM3C	1480	0.2	0	0	0	0	0	0	0	IKM3P	1480	79.5	0	0	0	0	0	0
IKM3C	1490	0.1	0	0	0	0	0	0	0	IKM3P	1490	89.4	0	0	0	0	0	0
IKM3C	1500	0.1	0	0	0	0	0	0	0	IKM3P	1500	99.3	0	0	0	0	0	0
IKM3C	1510	0.1	0	0	0	0	0	0	0	IKM3P	1510	109.2	0	0	0	0	0	0
IKM3C	1520	0.1	0	0	0	0	0	0	0	IKM3P	1520	119.2	0	0	0	0	0	0
IKM3C	1530	0.1	0	0	0	0	0	0	0	IKM3P	1530	129.1	0	0	0	0	0	0
IKM3C	1540	0.1	0	0	0	0	0	0	0	IKM3P	1540	139.1	0	0	0	0	0	0
IKM3C	1550	0.1	0	0	0	0	0	0	0	IKM3P	1550	149.1	0	0	0	0	0	0
IKM3C	1560	0.1	0	0	0	0	0	0	0	IKM3P	1560	159	0	0	0	0	0	0
Sep-23 (126d 9/29/23); CSize 50; IKU3 1391.00																		
IKU3C	1320	74.9	0	0	0	0	0	0	0	IKU3P	1320	4.7	0	0	0	0	0	0
IKU3C	1340	58.8	0	0	0	0	0	0	0	IKU3P	1340	8.4	0	0	0	0	0	0
IKU3C	1360	44.6	0	0	0	0	0	0	0	IKU3P	1360	13.9	0	0	0	0	0	0
IKU3C	1380	32.4	0	0	0	0	0	0	0	IKU3P	1380	21.6	0	0	0	0	0	0
IKU3C	1400	22.6	0	0	0	0	0	0	0	IKU3P	1400	31.5	0	0	0	0	0	0
IKU3C	1420	15.1	0	0	0	0	0	0	0	IKU3P	1420	43.8	0	0	0	0	0	0
IKU3C	1440	9.6	0	0	0	0	0	0	0	IKU3P	1440	58.1	0	0	0	0	0	0
IKU3C	1460	5.8	0	0	0	0	0	0	0	IKU3P	1460	74.1	0	0	0	0	0	0
IKU3C	1480	3.3	0	0	0	0	0	0	0	IKU3P	1480	91.4	0	0	0	0	0	0
IKU3C	1500	1.8	0	0	0	0	0	0	0	IKU3P	1500	109.7	0	0	0	0	0	0
IKU3C	1520	1	0	0	0	0	0	0	0	IKU3P	1520	128.6	0	0	0	0	0	0
IKU3C	1540	0.5	0	0	0	0	0	0	0	IKU3P	1540	147.9	0	0	0	0	0	0
Dec-23 (217d 12/29/23); CSize 50; IKZ3 1391.00																		
IKZ3C	1340	64.5	0	0	0	0	0	0	0	IKZ3P	1340	14.9	0	0	0	0	0	0
IKZ3C	1360	51.4	0	0	0	0	0	0	0	IKZ3P	1360	21.5	0	0	0	0	0	0
IKZ3C	1380	40	0	0	0	0	0	0	0	IKZ3P	1380	29.7	0	0	0	0	0	0
IKZ3C	1400	30.4	0	0	0	0	0	0	0	IKZ3P	1400	39.7	0	0	0	0	0	0
IKZ3C	1420	22.5	0	0	0	0	0	0	0	IKZ3P	1420	51.5	0	0	0	0	0	0
IKZ3C	1440	16.3	0	0	0	0	0	0	0	IKZ3P	1440	64.8	0	0	0	0	0	0
IKZ3C	1460	11.4	0	0	0	0	0	0	0	IKZ3P	1460	79.6	0	0	0	0	0	0
IKZ3C	1480	7.8	0	0	0	0	0	0	0	IKZ3P	1480	95.7	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG	
MAY CALL	8.23	7.19	14.46
MAY PUT	8.23	7.19	14.46
MEAN	8.23	7.19	14.46

	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	8.26	7.15	15.52
JUNE PUT	8.26	7.15	15.52
MEAN	8.26	7.15	15.52

Source: Bloomberg

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