

### Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 23	1,392.5	-11.00	1,403.5	1406.00	1392.50	14040	7,454
JUN 23	1,392.0	-8.50	1,401.5	1402.50	1392.00	16194	36,664
SEP 23	1,381.0	-10.00	1,391.5	1391.50	1381.00	30	715
DEC 23	1,382.0	-9.50	1,390.0	1390.00	1382.00	53	114

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>May-23 (0d 5/31/23); CSize 50; IKK3 1391.50</b>																	
IKK3C	1330	0	0	0	0	0	0	0	IKK3P	1330	0	0	0	0	0	0	0
IKK3C	1340	52.5	0	0	0	0	0	0	IKK3P	1340	0.1	0	0	0	0	0	0
IKK3C	1350	42.5	0	0	0	0	0	0	IKK3P	1350	0.1	0	0	0	0	0	0
IKK3C	1360	32.5	0	0	0	0	0	0	IKK3P	1360	0.1	0	0	0	0	0	0
IKK3C	1370	22.5	0	0	0	0	0	0	IKK3P	1370	0.1	0	0	0	0	0	0
IKK3C	1380	12.6	0	0	0	0	0	0	IKK3P	1380	0.1	0	0	0	0	0	0
IKK3C	1390	4.3	0	0	0	0	20	0	IKK3P	1390	1.8	0	0	0	0	0	0
IKK3C	1400	0.6	0	0	0	0	2	0	IKK3P	1400	8.1	0	0	0	0	0	0
IKK3C	1410	0.1	0	0	0	0	89	0	IKK3P	1410	17.5	0	0	0	0	0	0
IKK3C	1420	0.1	0	0	0	0	104	0	IKK3P	1420	27.5	0	0	0	0	60	0
IKK3C	1430	0.1	0	0	0	0	4	0	IKK3P	1430	37.5	0	0	0	0	80	0
IKK3C	1440	0.1	0	0	0	0	0	0	IKK3P	1440	47.5	0	0	0	0	66	0
IKK3C	1450	0.1	0	0	0	0	0	0	IKK3P	1450	57.5	0	0	0	0	80	0
IKK3C	1460	0.1	0	0	0	0	0	0	IKK3P	1460	67.5	0	0	0	0	0	0
IKK3C	1470	0.1	0	0	0	0	0	0	IKK3P	1470	77.5	0	0	0	0	0	0
IKK3C	1480	0.1	0	0	0	0	0	0	IKK3P	1480	87.5	0	0	0	0	0	0
IKK3C	1490	0.1	0	0	0	0	0	0	IKK3P	1490	97.5	0	0	0	0	0	0
IKK3C	1500	0.1	0	0	0	0	0	0	IKK3P	1500	107.5	0	0	0	0	0	0
<b>Jun-23 (30d 6/30/23); CSize 50; IKM3 1391.00</b>																	
IKM3C	1320	72.3	0	0	0	0	0	0	IKM3P	1320	0.5	0	0	0	0	0	0
IKM3C	1330	62.8	0	0	0	0	0	0	IKM3P	1330	0.9	0	0	0	0	0	0
IKM3C	1340	53.6	0	0	0	0	0	0	IKM3P	1340	1.7	0	0	0	0	0	0
IKM3C	1350	44.8	0	0	0	0	0	0	IKM3P	1350	2.9	0	0	0	0	0	0
IKM3C	1360	36.6	0	0	0	0	0	0	IKM3P	1360	4.7	0	0	0	0	0	0
IKM3C	1370	29.1	0	0	0	0	0	0	IKM3P	1370	7.2	0	0	0	0	0	0
IKM3C	1380	22.5	0	0	0	0	0	0	IKM3P	1380	10.6	0	0	0	0	0	0
IKM3C	1390	16.9	0	0	0	0	24	4	IKM3P	1390	14.9	0	0	0	0	0	0
IKM3C	1400	12.3	0	0	0	0	46	0	IKM3P	1400	20.3	0	0	0	0	0	0
IKM3C	1410	8.6	0	0	0	0	64	0	IKM3P	1410	26.6	0	0	0	0	0	0
IKM3C	1420	5.8	0	0	0	0	65	0	IKM3P	1420	33.7	0	0	0	0	20	0
IKM3C	1430	3.8	0	0	0	0	4	0	IKM3P	1430	41.7	0	0	0	0	20	0
IKM3C	1440	2.4	0	0	0	0	0	0	IKM3P	1440	50.2	0	0	0	0	60	0
IKM3C	1450	1.4	0	0	0	0	0	0	IKM3P	1450	59.3	0	0	0	0	20	0
IKM3C	1460	0.8	0	0	0	0	0	0	IKM3P	1460	68.6	0	0	0	0	0	0
IKM3C	1470	0.5	0	0	0	0	0	0	IKM3P	1470	78.3	0	0	0	0	0	0
IKM3C	1480	0.2	0	0	0	0	0	0	IKM3P	1480	88	0	0	0	0	0	0
IKM3C	1490	0.1	0	0	0	0	0	0	IKM3P	1490	97.9	0	0	0	0	0	0
IKM3C	1500	0.1	0	0	0	0	0	0	IKM3P	1500	107.8	0	0	0	0	0	0
IKM3C	1510	0.1	0	0	0	0	0	0	IKM3P	1510	117.7	0	0	0	0	0	0
IKM3C	1520	0.1	0	0	0	0	0	0	IKM3P	1520	127.7	0	0	0	0	0	0
IKM3C	1530	0.1	0	0	0	0	0	0	IKM3P	1530	137.7	0	0	0	0	0	0
IKM3C	1540	0.1	0	0	0	0	0	0	IKM3P	1540	147.6	0	0	0	0	0	0
IKM3C	1550	0.1	0	0	0	0	0	0	IKM3P	1550	157.6	0	0	0	0	0	0
IKM3C	1560	0.1	0	0	0	0	0	0	IKM3P	1560	167.6	0	0	0	0	0	0
<b>Sep-23 (121d 9/29/23); CSize 50; IKU3 1379.50</b>																	
IKU3C	1320	69.5	0	0	0	0	0	0	IKU3P	1320	9.2	0	0	0	0	0	0
IKU3C	1340	55	0	0	0	0	0	0	IKU3P	1340	14.5	0	0	0	0	0	0
IKU3C	1360	42.2	0	0	0	0	0	0	IKU3P	1360	21.5	0	0	0	0	0	0
IKU3C	1380	31.5	0	0	0	0	0	0	IKU3P	1380	30.5	0	0	0	0	0	0
IKU3C	1400	22.7	0	0	0	0	0	0	IKU3P	1400	41.5	0	0	0	0	0	0
IKU3C	1420	15.9	0	0	0	0	0	0	IKU3P	1420	54.4	0	0	0	0	0	0
IKU3C	1440	10.7	0	0	0	0	0	0	IKU3P	1440	69	0	0	0	0	0	0
IKU3C	1460	7	0	0	0	0	0	0	IKU3P	1460	85	0	0	0	0	0	0
IKU3C	1480	4.4	0	0	0	0	0	0	IKU3P	1480	102.2	0	0	0	0	0	0
IKU3C	1500	2.7	0	0	0	0	0	0	IKU3P	1500	120.2	0	0	0	0	0	0
IKU3C	1520	1.6	0	0	0	0	0	0	IKU3P	1520	138.9	0	0	0	0	0	0
IKU3C	1540	0.9	0	0	0	0	0	0	IKU3P	1540	158	0	0	0	0	0	0
<b>Dec-23 (212d 12/29/23); CSize 50; IKZ3 1381.50</b>																	
IKZ3C	1320	0	0	0	0	0	0	0	IKZ3P	1320	0	0	0	0	0	0	0
IKZ3C	1340	64.1	0	0	0	0	0	0	IKZ3P	1340	22.8	0	0	0	0	0	0
IKZ3C	1360	52.2	0	0	0	0	0	0	IKZ3P	1360	30.6	0	0	0	0	0	0
IKZ3C	1380	41.7	0	0	0	0	0	0	IKZ3P	1380	39.8	0	0	0	0	0	0
IKZ3C	1400	32.8	0	0	0	0	0	0	IKZ3P	1400	50.5	0	0	0	0	0	0
IKZ3C	1420	25.3	0	0	0	0	0	0	IKZ3P	1420	62.7	0	0	0	0	0	0
IKZ3C	1440	19.2	0	0	0	0	0	0	IKZ3P	1440	76.2	0	0	0	0	0	0
IKZ3C	1460	14.3	0	0	0	0	0	0	IKZ3P	1460	90.9	0	0	0	0	0	0
IKZ3C	1480	10.4	0	0	0	0	0	0	IKZ3P	1480	106.8	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG	
MAY CALL	9.96	8.04	23.88
MAY PUT	9.96	8.04	23.88
MEAN	9.96	8.04	23.88

Implied volatility for ATM	Previous day	1D%CHG	
JUNE CALL	9.85	8.03	22.67
JUNE PUT	9.85	8.03	22.67
MEAN	9.85	8.03	22.67

Source: Bloomberg

	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

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