

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 23	1,433.5	8.50	1,420.0	1435.00	1417.50	5611	36,388
JUN 23	1,434.0	9.50	1,419.0	1434.50	1418.00	100	841
SEP 23	1,422.0	8.00	1,413.5	1423.50	1413.50	26	570
DEC 23	1,424.0	9.50	1,410.0	1424.00	1408.00	13	23

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
May-23 (23d 5/31/23); CSize 50; IKK3 1433.50																		
IKK3C	1350	83.4	0	0	0	0	0	0	0	IKK3P	1350	0.1	0	0	0	0	0	0
IKK3C	1360	73.4	0	0	0	0	0	0	0	IKK3P	1360	0.1	0	0	0	0	0	0
IKK3C	1370	63.6	0	0	0	0	0	0	0	IKK3P	1370	0.2	0	0	0	0	0	0
IKK3C	1380	53.9	0	0	0	0	0	0	0	IKK3P	1380	0.5	0	0	0	0	0	0
IKK3C	1390	44.5	0	0	0	0	20	0	0	IKK3P	1390	1.1	0	0	0	0	0	0
IKK3C	1400	35.6	0	0	0	0	2	0	0	IKK3P	1400	2.2	0	0	0	0	0	0
IKK3C	1410	27.5	0	0	0	0	48	0	0	IKK3P	1410	4	0	0	0	0	0	0
IKK3C	1420	20.3	0	0	0	0	64	0	0	IKK3P	1420	6.8	0	0	0	0	60	0
IKK3C	1430	14.3	0	0	0	0	4	0	0	IKK3P	1430	10.8	0	0	0	0	80	0
IKK3C	1440	9.5	0	0	0	0	0	0	0	IKK3P	1440	16	0	0	0	0	66	24
IKK3C	1450	6	0	0	0	0	0	0	0	IKK3P	1450	24	0	0	0	0	40	20
IKK3C	1460	3.5	0	0	0	0	0	0	0	IKK3P	1460	30	0	0	0	0	0	0
IKK3C	1470	2	0	0	0	0	0	0	0	IKK3P	1470	38.4	0	0	0	0	0	0
IKK3C	1480	1	0	0	0	0	0	0	0	IKK3P	1480	47.4	0	0	0	0	0	0
IKK3C	1490	0.5	0	0	0	0	0	0	0	IKK3P	1490	56.9	0	0	0	0	0	0
IKK3C	1500	0.2	0	0	0	0	0	0	0	IKK3P	1500	66.6	0	0	0	0	0	0
Jun-23 (53d 6/30/23); CSize 50; IKM3 1434.00																		
IKM3C	1320	113.5	0	0	0	0	0	0	0	IKM3P	1320	0.1	0	0	0	0	0	0
IKM3C	1330	103.7	0	0	0	0	0	0	0	IKM3P	1330	0.1	0	0	0	0	0	0
IKM3C	1340	93.8	0	0	0	0	0	0	0	IKM3P	1340	0.3	0	0	0	0	0	0
IKM3C	1350	84.1	0	0	0	0	0	0	0	IKM3P	1350	0.5	0	0	0	0	0	0
IKM3C	1360	74.6	0	0	0	0	0	0	0	IKM3P	1360	0.9	0	0	0	0	0	0
IKM3C	1370	65.3	0	0	0	0	0	0	0	IKM3P	1370	1.6	0	0	0	0	0	0
IKM3C	1380	56.3	0	0	0	0	0	0	0	IKM3P	1380	2.5	0	0	0	0	0	0
IKM3C	1390	47.7	0	0	0	0	0	0	0	IKM3P	1390	4	0	0	0	0	0	0
IKM3C	1400	39.8	0	0	0	0	0	0	0	IKM3P	1400	5.9	0	0	0	0	0	0
IKM3C	1410	32.5	0	0	0	0	0	0	0	IKM3P	1410	8.6	0	0	0	0	0	0
IKM3C	1420	26	0	0	0	0	0	0	0	IKM3P	1420	12	0	0	0	0	0	0
IKM3C	1430	20.3	0	0	0	0	0	0	0	IKM3P	1430	16.3	0	0	0	0	0	0
IKM3C	1440	15.5	0	0	0	0	0	0	0	IKM3P	1440	21.4	0	0	0	0	0	0
IKM3C	1450	11.5	0	0	0	0	0	0	0	IKM3P	1450	27.4	0	0	0	0	0	0
IKM3C	1460	8.3	0	0	0	0	0	0	0	IKM3P	1460	34.2	0	0	0	0	0	0
IKM3C	1470	5.8	0	0	0	0	0	0	0	IKM3P	1470	41.7	0	0	0	0	0	0
IKM3C	1480	4	0	0	0	0	0	0	0	IKM3P	1480	49.8	0	0	0	0	0	0
IKM3C	1490	2.6	0	0	0	0	0	0	0	IKM3P	1490	58.4	0	0	0	0	0	0
IKM3C	1500	1.7	0	0	0	0	0	0	0	IKM3P	1500	67.4	0	0	0	0	0	0
IKM3C	1510	1.1	0	0	0	0	0	0	0	IKM3P	1510	76.7	0	0	0	0	0	0
IKM3C	1520	0.6	0	0	0	0	0	0	0	IKM3P	1520	86.2	0	0	0	0	0	0
IKM3C	1530	0.4	0	0	0	0	0	0	0	IKM3P	1530	95.9	0	0	0	0	0	0
IKM3C	1540	0.2	0	0	0	0	0	0	0	IKM3P	1540	105.7	0	0	0	0	0	0
IKM3C	1550	0.1	0	0	0	0	0	0	0	IKM3P	1550	115.6	0	0	0	0	0	0
IKM3C	1560	0.1	0	0	0	0	0	0	0	IKM3P	1560	125.5	0	0	0	0	0	0
Sep-23 (144d 9/29/23); CSize 50; IKU3 1422.00																		
IKU3C	1320	103.1	0	0	0	0	0	0	0	IKU3P	1320	2.4	0	0	0	0	0	0
IKU3C	1340	85.4	0	0	0	0	0	0	0	IKU3P	1340	4.5	0	0	0	0	0	0
IKU3C	1360	69	0	0	0	0	0	0	0	IKU3P	1360	7.7	0	0	0	0	0	0
IKU3C	1380	54	0	0	0	0	0	0	0	IKU3P	1380	12.6	0	0	0	0	0	0
IKU3C	1400	41	0	0	0	0	0	0	0	IKU3P	1400	19.3	0	0	0	0	0	0
IKU3C	1420	30.1	0	0	0	0	0	0	0	IKU3P	1420	28.1	0	0	0	0	0	0
IKU3C	1440	21.2	0	0	0	0	0	0	0	IKU3P	1440	39	0	0	0	0	0	0
IKU3C	1460	14.4	0	0	0	0	0	0	0	IKU3P	1460	52	0	0	0	0	0	0
IKU3C	1480	9.4	0	0	0	0	0	0	0	IKU3P	1480	66.7	0	0	0	0	0	0
IKU3C	1500	5.9	0	0	0	0	0	0	0	IKU3P	1500	82.9	0	0	0	0	0	0
IKU3C	1520	3.6	0	0	0	0	0	0	0	IKU3P	1520	100.4	0	0	0	0	0	0
IKU3C	1540	2.1	0	0	0	0	0	0	0	IKU3P	1540	118.6	0	0	0	0	0	0
Dec-23 (235d 12/29/23); CSize 50; IKZ3 1424.00																		
IKZ3C	1340	91	0	0	0	0	0	0	0	IKZ3P	1340	8.6	0	0	0	0	0	0
IKZ3C	1360	75.7	0	0	0	0	0	0	0	IKZ3P	1360	13	0	0	0	0	0	0
IKZ3C	1380	61.8	0	0	0	0	0	0	0	IKZ3P	1380	18.7	0	0	0	0	0	0
IKZ3C	1400	49.4	0	0	0	0	0	0	0	IKZ3P	1400	25.9	0	0	0	0	0	0
IKZ3C	1420	38.7	0	0	0	0	0	0	0	IKZ3P	1420	34.8	0	0	0	0	0	0
IKZ3C	1440	29.7	0	0	0	0	0	0	0	IKZ3P	1440	45.3	0	0	0	0	0	0
IKZ3C	1460	22.2	0	0	0	0	0	0	0	IKZ3P	1460	57.5	0	0	0	0	0	0
IKZ3C	1480	16.3	0	0	0	0	0	0	0	IKZ3P	1480	71.1	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
APRIL CALL	8.19	9.82
APRIL PUT	8.19	10.11
MEAN	8.19	9.97

	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	8.20	9.81
MAY PUT	8.18	9.81
MEAN	8.19	9.81

Source: Bloomberg

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