

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
MAY 23	1,401.5	0.50	1,401.5	1405.50	1396.00	24470	28,483
JUN 23	1,401.0	0.50	1,401.5	1405.00	1396.00	22234	19,858
SEP 23	1,390.0	-1.00	1,391.0	1393.00	1385.50	60	678
DEC 23	1,391.0	0.50	1,391.5	1392.00	1387.50	69	114

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	
May-23 (2d 5/31/23); CSize 50; IKK3 1401.50																			
IKK3C	1340	61.5	0	0	0	0	0	0	0	IKK3P	1340	0.1	0	0	0	0	0	0	0
IKK3C	1350	51.5	0	0	0	0	0	0	0	IKK3P	1350	0.1	0	0	0	0	0	0	0
IKK3C	1360	41.5	0	0	0	0	0	0	0	IKK3P	1360	0.1	0	0	0	0	0	0	0
IKK3C	1370	31.6	0	0	0	0	0	0	0	IKK3P	1370	0.1	0	0	0	0	0	0	0
IKK3C	1380	22	0	0	0	0	0	0	0	IKK3P	1380	0.6	0	0	0	0	0	0	0
IKK3C	1390	13.5	0	0	0	0	20	0	0	IKK3P	1390	2	0	0	0	0	0	0	0
IKK3C	1400	6.9	0	0	0	0	2	0	0	IKK3P	1400	5.4	0	0	0	0	0	0	0
IKK3C	1410	2.8	0	0	0	0	89	0	0	IKK3P	1410	11.3	0	0	0	0	0	0	0
IKK3C	1420	0.9	0	0	0	0	104	0	0	IKK3P	1420	19.4	0	0	0	0	60	0	0
IKK3C	1430	0.2	0	0	0	0	4	0	0	IKK3P	1430	28.7	0	0	0	0	80	0	0
IKK3C	1440	0.1	0	0	0	0	0	0	0	IKK3P	1440	38.5	0	0	0	0	66	0	0
IKK3C	1450	0.1	0	0	0	0	0	0	0	IKK3P	1450	48.5	0	0	0	0	80	0	0
IKK3C	1460	0.1	0	0	0	0	0	0	0	IKK3P	1460	58.5	0	0	0	0	0	0	0
IKK3C	1470	0.1	0	0	0	0	0	0	0	IKK3P	1470	68.5	0	0	0	0	0	0	0
IKK3C	1480	0.1	0	0	0	0	0	0	0	IKK3P	1480	78.5	0	0	0	0	0	0	0
IKK3C	1490	0.1	0	0	0	0	0	0	0	IKK3P	1490	88.5	0	0	0	0	0	0	0
IKK3C	1500	0.1	0	0	0	0	0	0	0	IKK3P	1500	98.5	0	0	0	0	0	0	0
Jun-23 (32d 6/30/23); CSize 50; IKM3 1401.00																			
IKM3C	1320	81.1	0	0	0	0	0	0	0	IKM3P	1320	0.3	0	0	0	0	0	0	0
IKM3C	1330	71.4	0	0	0	0	0	0	0	IKM3P	1330	0.6	0	0	0	0	0	0	0
IKM3C	1340	61.9	0	0	0	0	0	0	0	IKM3P	1340	1.1	0	0	0	0	0	0	0
IKM3C	1350	52.8	0	0	0	0	0	0	0	IKM3P	1350	1.9	0	0	0	0	0	0	0
IKM3C	1360	44.1	0	0	0	0	0	0	0	IKM3P	1360	3.2	0	0	0	0	0	0	0
IKM3C	1370	36	0	0	0	0	0	0	0	IKM3P	1370	5.1	0	0	0	0	0	0	0
IKM3C	1380	28.7	0	0	0	0	0	0	0	IKM3P	1380	7.7	0	0	0	0	0	0	0
IKM3C	1390	22.2	0	0	0	0	20	0	0	IKM3P	1390	11.3	0	0	0	0	0	0	0
IKM3C	1400	16.7	0	0	0	0	46	0	0	IKM3P	1400	15.7	0	0	0	0	0	0	0
IKM3C	1410	12.2	0	0	0	0	64	0	0	IKM3P	1410	21.1	0	0	0	0	0	0	0
IKM3C	1420	8.6	0	0	0	0	65	0	0	IKM3P	1420	27.5	0	0	0	0	20	20	0
IKM3C	1430	5.8	0	0	0	0	4	0	0	IKM3P	1430	34.7	0	0	0	0	20	0	0
IKM3C	1440	3.8	0	0	0	0	0	0	0	IKM3P	1440	42.7	0	0	0	0	60	0	0
IKM3C	1450	2.4	0	0	0	0	0	0	0	IKM3P	1450	51.3	0	0	0	0	20	0	0
IKM3C	1460	1.5	0	0	0	0	0	0	0	IKM3P	1460	60.3	0	0	0	0	0	0	0
IKM3C	1470	0.9	0	0	0	0	0	0	0	IKM3P	1470	69.7	0	0	0	0	0	0	0
IKM3C	1480	0.5	0	0	0	0	0	0	0	IKM3P	1480	79.3	0	0	0	0	0	0	0
IKM3C	1490	0.3	0	0	0	0	0	0	0	IKM3P	1490	89	0	0	0	0	0	0	0
IKM3C	1500	0.1	0	0	0	0	0	0	0	IKM3P	1500	98.8	0	0	0	0	0	0	0
IKM3C	1510	0.1	0	0	0	0	0	0	0	IKM3P	1510	108.8	0	0	0	0	0	0	0
IKM3C	1520	0.1	0	0	0	0	0	0	0	IKM3P	1520	118.7	0	0	0	0	0	0	0
IKM3C	1530	0.1	0	0	0	0	0	0	0	IKM3P	1530	128.6	0	0	0	0	0	0	0
IKM3C	1540	0.1	0	0	0	0	0	0	0	IKM3P	1540	138.6	0	0	0	0	0	0	0
IKM3C	1550	0.1	0	0	0	0	0	0	0	IKM3P	1550	148.6	0	0	0	0	0	0	0
IKM3C	1560	0.1	0	0	0	0	0	0	0	IKM3P	1560	158.5	0	0	0	0	0	0	0
Sep-23 (123d 9/29/23); CSize 50; IKU3 1390.00																			
IKU3C	1320	76.2	0	0	0	0	0	0	0	IKU3P	1320	6.9	0	0	0	0	0	0	0
IKU3C	1340	60.8	0	0	0	0	0	0	0	IKU3P	1340	11.3	0	0	0	0	0	0	0
IKU3C	1360	47.1	0	0	0	0	0	0	0	IKU3P	1360	17.4	0	0	0	0	0	0	0
IKU3C	1380	35.4	0	0	0	0	0	0	0	IKU3P	1380	25.5	0	0	0	0	0	0	0
IKU3C	1400	25.7	0	0	0	0	0	0	0	IKU3P	1400	35.6	0	0	0	0	0	0	0
IKU3C	1420	18	0	0	0	0	0	0	0	IKU3P	1420	47.7	0	0	0	0	0	0	0
IKU3C	1440	12.2	0	0	0	0	0	0	0	IKU3P	1440	61.7	0	0	0	0	0	0	0
IKU3C	1460	7.9	0	0	0	0	0	0	0	IKU3P	1460	77.2	0	0	0	0	0	0	0
IKU3C	1480	5	0	0	0	0	0	0	0	IKU3P	1480	94	0	0	0	0	0	0	0
IKU3C	1500	3	0	0	0	0	0	0	0	IKU3P	1500	111.9	0	0	0	0	0	0	0
IKU3C	1520	1.8	0	0	0	0	0	0	0	IKU3P	1520	130.4	0	0	0	0	0	0	0
IKU3C	1540	1	0	0	0	0	0	0	0	IKU3P	1540	149.4	0	0	0	0	0	0	0
Dec-23 (214d 12/29/23); CSize 50; IKZ3 1391.00																			
IKZ3C	1340	68.8	0	0	0	0	0	0	0	IKZ3P	1340	18.7	0	0	0	0	0	0	0
IKZ3C	1360	56.1	0	0	0	0	0	0	0	IKZ3P	1360	25.7	0	0	0	0	0	0	0
IKZ3C	1380	44.9	0	0	0	0	0	0	0	IKZ3P	1380	34.1	0	0	0	0	0	0	0
IKZ3C	1400	35.3	0	0	0	0	0	0	0	IKZ3P	1400	44.1	0	0	0	0	0	0	0
IKZ3C	1420	27.2	0	0	0	0	0	0	0	IKZ3P	1420	55.7	0	0	0	0	0	0	0
IKZ3C	1440	20.6	0	0	0	0	0	0	0	IKZ3P	1440	68.7	0	0	0	0	0	0	0
IKZ3C	1460	15.3	0	0	0	0	0	0	0	IKZ3P	1460	83	0	0	0	0	0	0	0
IKZ3C	1480	11.1	0	0	0	0	0	0	0	IKZ3P	1480	98.4	0	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
MAY CALL	9.36	8.23	13.73
MAY PUT	9.36	8.23	13.73
MEAN	9.36	8.23	13.73

Implied volatility for ATM		Previous day	1D%CHG
JUNE CALL	9.39	8.26	13.68
JUNE PUT	9.39	8.26	13.68
MEAN	9.39	8.26	13.68

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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