

### 3. Details

#### Details für die Anpassung der Aktien-Futures und Optionen

#### Implizite Volatilität und Schlussabrechnungspreise

In der folgenden Tabelle sind die impliziten Volatilitäten und die daraus resultierenden Schlussabrechnungspreise aufgeführt.

Produkt	Verfalljahr	Verfallmonat	Strike	C/P	Impl. Volatilität	Schlussabrechnungspreis
NNIA	2022	6	24	PUT	36,58	23.17
LUK	2022	3	60	PUT	82,46	59.27
LUK	2022	3	72	PUT	67,86	71.26
LUK	2022	3	80	PUT	61,92	79.26
LUK	2022	3	82	PUT	60,70	81.26
LUK	2022	3	84	PUT	59,90	83.26
LUK	2022	3	86	PUT	58,75	85.26
LUK	2022	3	88	CALL	58,30	0.01
LUK	2022	3	90	CALL	58,06	0.01
LUK	2022	3	90	PUT	58,06	89.26
LUK	2022	3	92	CALL	57,41	0.01
LUK	2022	3	92	PUT	57,41	91.26
LUK	2022	3	94	CALL	56,99	0.01
LUK	2022	3	96	CALL	57,10	0.01
LUK	2022	3	98	CALL	56,40	0.01
LUK	2022	3	100	CALL	56,50	0.01
LUK	2022	3	100	PUT	56,50	99.26
LUK	2022	4	60	PUT	58,16	59.24
LUK	2022	5	60	PUT	40,47	59.21
LUK	2022	6	48	CALL	61,87	0.01
LUK	2022	6	52	PUT	58,47	51.2
LUK	2022	6	68	PUT	48,60	67.17
LUK	2022	6	80	CALL	44,68	0.01
LUK	2022	6	96	CALL	42,25	0.01

LUK	2022	6	96	PUT	42,25	95.13
LUK	2022	6	100	CALL	42,05	0.01
LUK	2022	6	100	PUT	42,05	99.12
LUK	2022	6	110	CALL	41,30	0.01
LUK	2022	9	34	CALL	40,98	0.01
LUK	2022	9	92	PUT	37,65	95.5
LUK	2022	9	96	CALL	37,00	0.01
LUK	2022	9	96	PUT	37,00	99.48
LUK	2022	9	100	CALL	36,50	0.01
LUK	2022	12	96	CALL	34,83	0.01
GAZ	2022	3	4,8	PUT	102,32	4.22
GAZ	2022	3	5,4	PUT	93,60	4.82
GAZ	2022	3	6	PUT	84,91	5.42
GAZ	2022	3	6,8	CALL	76,06	0.01
GAZ	2022	3	7	CALL	74,79	0.01
GAZ	2022	3	7	PUT	74,79	6.42
GAZ	2022	3	7,2	PUT	72,96	6.62
GAZ	2022	3	7,4	CALL	72,09	0.01
GAZ	2022	3	7,4	PUT	72,09	6.82
GAZ	2022	3	7,8	PUT	69,87	7.22
GAZ	2022	3	8	CALL	70,20	0.01
GAZ	2022	3	8	PUT	70,20	7.42
GAZ	2022	3	8,5	CALL	68,06	0.01
GAZ	2022	3	8,5	PUT	68,06	7.92
GAZ	2022	3	9	CALL	69,73	0.01
GAZ	2022	3	9	PUT	69,73	8.42
GAZ	2022	3	9,5	CALL	70,31	0.01
GAZ	2022	3	9,5	PUT	70,31	8.92
GAZ	2022	3	10	CALL	72,51	0.01
GAZ	2022	3	10	PUT	72,51	9.42
GAZ	2022	3	11	CALL	77,23	0.01
GAZ	2022	3	11	PUT	77,23	10.42
GAZ	2022	3	12	CALL	82,66	0.01

GAZ	2022	3	13	CALL	89,16	0.01
GAZ	2022	4	4,8	CALL	92,07	0.01
GAZ	2022	4	6,4	CALL	72,09	0.01
GAZ	2022	4	6,8	CALL	69,01	0.01
GAZ	2022	4	7	PUT	68,15	6.41
GAZ	2022	4	7,8	PUT	64,62	7.21
GAZ	2022	4	8	PUT	64,20	7.41
GAZ	2022	4	8,5	PUT	63,58	7.91
GAZ	2022	4	9	CALL	63,55	0.01
GAZ	2022	4	9,5	CALL	64,52	0.01
GAZ	2022	5	6	PUT	76,16	5.41
GAZ	2022	5	8,5	CALL	73,98	0.01
GAZ	2022	6	4	PUT	87,15	3.41
GAZ	2022	6	4,8	CALL	78,60	0.01
GAZ	2022	6	4,8	PUT	78,60	4.21
GAZ	2022	6	6,8	PUT	61,87	6.21
GAZ	2022	6	7,2	CALL	60,29	0.01
GAZ	2022	6	7,2	PUT	60,29	6.61
GAZ	2022	6	7,6	CALL	59,04	0.01
GAZ	2022	6	7,6	PUT	59,04	7.01
GAZ	2022	6	8	CALL	58,32	0.01
GAZ	2022	6	8	PUT	58,32	7.41
GAZ	2022	6	9	CALL	57,89	0.01
GAZ	2022	6	9	PUT	57,89	8.4
GAZ	2022	6	10	CALL	58,82	0.01
GAZ	2022	6	10	PUT	58,82	9.4
GAZ	2022	6	11	CALL	59,83	0.01
GAZ	2022	6	11	PUT	59,83	10.4
GAZ	2022	6	12	CALL	60,90	0.01
GAZ	2022	9	5,6	PUT	60,92	5.23
GAZ	2022	9	6,8	PUT	55,90	6.43
GAZ	2022	9	7,6	CALL	54,23	0.01
GAZ	2022	9	7,6	PUT	54,23	7.22

GAZ	2022	9	8	PUT	53,81	7.62
GAZ	2022	9	9	PUT	53,47	8.62
GAZ	2022	9	10	CALL	53,76	0.01
GAZ	2022	9	10	PUT	53,76	9.61
GAZ	2022	9	11	CALL	54,69	0.01
GAZ	2022	9	11	PUT	54,69	10.61
GAZ	2022	9	12	CALL	55,19	0.01
GAZ	2022	9	12	PUT	55,19	11.6
GAZ	2022	9	14	PUT	56,50	13.59
GAZ	2022	12	3,2	PUT	85,00	2.83
GAZ	2022	12	5,6	PUT	58,64	5.21
GAZ	2022	12	6	PUT	57,18	5.61
GAZ	2022	12	6,4	PUT	55,81	6
GAZ	2022	12	7,2	CALL	53,96	0.01
GAZ	2022	12	7,2	PUT	53,96	6.79
GAZ	2022	12	7,6	CALL	53,32	0.01
GAZ	2022	12	7,6	PUT	53,32	7.19
GAZ	2022	12	8	CALL	52,91	0.01
GAZ	2022	12	8	PUT	52,91	7.59
GAZ	2022	12	9	CALL	52,52	0.01
GAZ	2022	12	10	PUT	52,62	9.57
GAZ	2022	12	12	PUT	53,74	11.55
GAZ	2022	12	14	PUT	54,89	13.54
GAZ	2023	6	6,4	PUT	54,47	5.94
GAZ	2023	6	10	CALL	51,42	0.01
GAZ	2023	6	10	PUT	51,42	9.48
GAZ	2023	12	5,6	CALL	61,88	0.01
GAZ	2023	12	8	CALL	57,89	0.01