



ING Group N.V. (ING)

15.29 +0.13 (+0.82%) 15:59 ET [NYSE]

15.24 x 500 15.31 x 500 REALTIME by (BATS)

VOLATILITY & GREEKS for Thu, Apr 20th, 2017

Expiration:	2017-05-19	▼	Near-the-Money▼									
29 Days to expiration on 05/19/17												
Calls												
Strike	Last	Theoretical	IV	Delta	Gamma	Rho	Theta	Vega	Volume	Open Interest	Type	
6.00	N/A	9.26	195.40%	0.97706	0.00658	0.00427	-0.00814	0.00230	N/A	N/A	Call	
7.00	N/A	8.26	165.97%	0.97298	0.00889	0.00498	-0.00795	0.00264	N/A	N/A	Call	
8.00	N/A	7.26	0.00%	1.00000	0.00000	0.00613	-0.00017	0.00000	N/A	N/A	Call	
9.00	N/A	6.27	0.00%	1.00000	0.00000	0.00690	-0.00019	0.00000	N/A	N/A	Call	
10.00	N/A	5.27	118.01%	0.92762	0.02762	0.00668	-0.01245	0.00582	N/A	N/A	Call	
11.00	N/A	4.27	0.00%	1.00000	0.00000	0.00843	-0.00023	0.00000	N/A	N/A	Call	
12.00	N/A	3.27	0.00%	1.00000	0.00000	0.00920	-0.00025	0.00000	N/A	N/A	Call	
13.00	2.35	2.27	41.15%	0.92901	0.07804	0.00909	-0.00447	0.00574	358	700	Call	
14.00	1.45	1.28	28.78%	0.87041	0.17352	0.00915	-0.00484	0.00892	226	2,525	Call	
15.00	0.70	0.43	34.76%	0.59203	0.26430	0.00637	-0.01036	0.01641	326	4,673	Call	
16.00	0.26	0.06	32.86%	0.31976	0.25744	0.00353	-0.00896	0.01511	41	625	Call	
17.00	0.20	0.00	34.43%	0.14045	0.15327	0.00157	-0.00584	0.00943	N/A	15	Call	
18.00	N/A	0.00	42.96%	0.09288	0.09154	0.00103	-0.00542	0.00703	N/A	N/A	Call	
19.00	N/A	0.00	60.09%	0.10928	0.07369	0.00118	-0.00852	0.00791	N/A	N/A	Call	
20.00	N/A	0.00	62.13%	0.06910	0.05063	0.00075	-0.00625	0.00562	N/A	N/A	Call	
21.00	N/A	0.00	65.14%	0.04686	0.03556	0.00051	-0.00483	0.00414	N/A	N/A	Call	
22.00	N/A	0.00	82.99%	0.07026	0.03839	0.00075	-0.00846	0.00569	N/A	N/A	Call	
23.00	N/A	0.00	90.50%	0.06565	0.03340	0.00069	-0.00875	0.00540	N/A	N/A	Call	
24.00	N/A	0.00	97.54%	0.06191	0.02961	0.00065	-0.00901	0.00516	N/A	N/A	Call	
25.00	N/A	0.00	104.16%	0.05882	0.02664	0.00061	-0.00924	0.00496	N/A	N/A	Call	

Puts												
Strike	Last	Theoretical	IV	Delta	Gamma	Rho	Theta	Vega	Volume	Open Interest	Type	
6.00	N/A	0.00	190.22%	-0.02086	0.00624	-0.00030	-0.00720	0.00212	N/A	N/A	Put	
7.00	N/A	0.00	161.69%	-0.02468	0.00846	-0.00035	-0.00705	0.00244	N/A	N/A	Put	
8.00	0.03	0.00	137.00%	-0.02917	0.01148	-0.00040	-0.00686	0.00281	N/A	1	Put	
9.00	N/A	0.00	122.27%	-0.04179	0.01728	-0.00057	-0.00822	0.00377	N/A	N/A	Put	
10.00	N/A	0.00	95.39%	-0.04145	0.02200	-0.00054	-0.00637	0.00375	N/A	N/A	Put	
11.00	N/A	0.00	77.24%	-0.05052	0.03185	-0.00065	-0.00604	0.00440	N/A	N/A	Put	
12.00	0.15	0.00	64.69%	-0.07575	0.05217	-0.00096	-0.00694	0.00603	N/A	4	Put	
13.00	0.25	0.00	56.65%	-0.13484	0.09061	-0.00171	-0.00923	0.00917	N/A	727	Put	
14.00	0.40	0.01	53.62%	-0.25512	0.14171	-0.00327	-0.01291	0.01358	N/A	3,888	Put	
15.00	1.10	0.16	52.57%	-0.42274	0.17616	-0.00552	-0.01538	0.01654	N/A	1,211	Put	
16.00	1.40	0.79	56.02%	-0.58854	0.16432	-0.00794	-0.01623	0.01645	N/A	236	Put	
17.00	N/A	1.73	66.97%	-0.68659	0.12523	-0.00976	-0.01765	0.01498	N/A	N/A	Put	
18.00	N/A	2.73	141.91%	-0.58789	0.06489	-0.01009	-0.04141	0.01645	N/A	N/A	Put	
19.00	N/A	3.73	108.72%	-0.71749	0.07357	-0.01179	-0.02742	0.01429	N/A	N/A	Put	
20.00	N/A	4.73	119.59%	-0.74192	0.06393	-0.01283	-0.02881	0.01366	N/A	N/A	Put	
21.00	N/A	5.73	131.06%	-0.75694	0.05651	-0.01377	-0.03058	0.01323	N/A	N/A	Put	
22.00	N/A	6.73	141.59%	-0.76888	0.05088	-0.01468	-0.03214	0.01287	N/A	N/A	Put	
23.00	N/A	7.73	143.18%	-0.79807	0.04653	-0.01571	-0.03000	0.01190	N/A	N/A	Put	
24.00	N/A	8.73	143.18%	-0.82693	0.04230	-0.01674	-0.02720	0.01082	N/A	N/A	Put	
25.00	N/A	9.73	160.43%	-0.81258	0.03969	-0.01741	-0.03210	0.01137	N/A	N/A	Put	