

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUN 23	1,380.0	-6.50	1,387.0	1391.50	1376.00	4357	37,484
JUL 23	1,380.0	-6.50	1,387.5	1391.50	1377.00	117	326
SEP 23	1,367.0	-8.00	1,376.0	1378.50	1365.00	32	787
DEC 23	1,367.0	-8.50	1,375.5	1378.50	1365.00	25	169

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Jun-23 (16d 6/30/23); CSize 50; IKM3 1383.00																		
IKM3C	1310	70.3	0	0	0	0	0	0	0	IKM3P	1310	0.4	0	0	0	0	0	0
IKM3C	1320	60.6	0	0	0	0	0	0	0	IKM3P	1320	0.7	0	0	0	0	0	0
IKM3C	1330	51.3	0	0	0	0	0	0	0	IKM3P	1330	1.4	0	0	0	0	0	0
IKM3C	1340	42.4	0	0	0	0	0	0	0	IKM3P	1340	2.5	0	0	0	0	0	0
IKM3C	1350	34.2	0	0	0	0	0	0	0	IKM3P	1350	4.2	0	0	0	0	0	0
IKM3C	1360	26.7	0	0	0	0	0	0	0	IKM3P	1360	6.7	0	0	0	0	0	0
IKM3C	1370	19.3	0	0	0	0	20	0	0	IKM3P	1370	10.2	0	0	0	0	20	0
IKM3C	1380	14.7	0	0	0	0	4	0	0	IKM3P	1380	14.7	0	0	0	0	0	0
IKM3C	1390	10.3	0	0	0	0	24	0	0	IKM3P	1390	20.3	0	0	0	0	60	0
IKM3C	1400	6.9	0	0	0	0	46	0	0	IKM3P	1400	26.9	0	0	0	0	0	0
IKM3C	1410	4.4	0	0	0	0	64	0	0	IKM3P	1410	34.4	0	0	0	0	0	0
IKM3C	1420	2.7	0	0	0	0	65	0	0	IKM3P	1420	42.7	0	0	0	0	20	0
IKM3C	1430	1.6	0	0	0	0	4	0	0	IKM3P	1430	51.5	0	0	0	0	20	0
IKM3C	1440	0.9	0	0	0	0	0	0	0	IKM3P	1440	60.8	0	0	0	0	60	0
IKM3C	1450	0.5	0	0	0	0	0	0	0	IKM3P	1450	70.4	0	0	0	0	20	0
IKM3C	1460	0.2	0	0	0	0	0	0	0	IKM3P	1460	80.1	0	0	0	0	0	0
IKM3C	1470	0.1	0	0	0	0	0	0	0	IKM3P	1470	90	0	0	0	0	0	0
IKM3C	1480	0.1	0	0	0	0	0	0	0	IKM3P	1480	99.9	0	0	0	0	0	0
IKM3C	1490	0.1	0	0	0	0	0	0	0	IKM3P	1490	109.9	0	0	0	0	0	0
IKM3C	1500	0.1	0	0	0	0	0	0	0	IKM3P	1500	119.8	0	0	0	0	0	0
IKM3C	1510	0.1	0	0	0	0	0	0	0	IKM3P	1510	129.8	0	0	0	0	0	0
IKM3C	1520	0.1	0	0	0	0	0	0	0	IKM3P	1520	139.8	0	0	0	0	0	0
IKM3C	1530	0.1	0	0	0	0	0	0	0	IKM3P	1530	149.8	0	0	0	0	0	0
IKM3C	1540	0.1	0	0	0	0	0	0	0	IKM3P	1540	159.8	0	0	0	0	0	0
IKM3C	1550	0.1	0	0	0	0	0	0	0	IKM3P	1550	169.8	0	0	0	0	0	0
IKM3C	1560	0.1	0	0	0	0	0	0	0	IKM3P	1560	179.7	0	0	0	0	0	0
Jul-23 (47d 7/31/23); CSize 50; IKN3 1383.00																		
IKN3C	1310	73.4	0	0	0	0	0	0	0	IKN3P	1310	3.7	0	0	0	0	0	0
IKN3C	1320	64.9	0	0	0	0	0	0	0	IKN3P	1320	5.1	0	0	0	0	0	0
IKN3C	1330	56.8	0	0	0	0	0	0	0	IKN3P	1330	7	0	0	0	0	0	0
IKN3C	1340	49.2	0	0	0	0	0	0	0	IKN3P	1340	9.4	0	0	0	0	0	0
IKN3C	1350	42.2	0	0	0	0	0	0	0	IKN3P	1350	12.3	0	0	0	0	0	0
IKN3C	1360	35.7	0	0	0	0	0	0	0	IKN3P	1360	15.8	0	0	0	0	0	0
IKN3C	1370	29.8	0	0	0	0	0	0	0	IKN3P	1370	19.9	0	0	0	0	0	0
IKN3C	1380	24.6	0	0	0	0	0	0	0	IKN3P	1380	24.6	0	0	0	0	0	0
IKN3C	1390	20.1	0	0	0	0	0	0	0	IKN3P	1390	30	0	0	0	0	0	0
IKN3C	1400	16.1	0	0	0	0	0	0	0	IKN3P	1400	36	0	0	0	0	0	0
IKN3C	1410	12.8	0	0	0	0	0	0	0	IKN3P	1410	42.6	0	0	0	0	0	0
IKN3C	1420	10	0	0	0	0	0	0	0	IKN3P	1420	49.8	0	0	0	0	0	0
IKN3C	1430	7.7	0	0	0	0	0	0	0	IKN3P	1430	57.5	0	0	0	0	0	0
IKN3C	1440	5.8	0	0	0	0	0	0	0	IKN3P	1440	65.6	0	0	0	0	0	0
IKN3C	1450	4.3	0	0	0	0	0	0	0	IKN3P	1450	74.1	0	0	0	0	0	0
Sep-23 (107d 9/29/23); CSize 50; IKU3 1367.50																		
IKU3C	1300	78.5	0	0	0	0	0	0	0	IKU3P	1300	11.7	0	0	0	0	0	0
IKU3C	1320	64.1	0	0	0	0	0	0	0	IKU3P	1320	17.1	0	0	0	0	0	0
IKU3C	1340	51.3	0	0	0	0	0	0	0	IKU3P	1340	24.1	0	0	0	0	0	0
IKU3C	1360	40.2	0	0	0	0	0	0	0	IKU3P	1360	32.7	0	0	0	0	0	0
IKU3C	1380	30.7	0	0	0	0	0	0	0	IKU3P	1380	43.1	0	0	0	0	0	0
IKU3C	1400	23	0	0	0	0	0	0	0	IKU3P	1400	55.2	0	0	0	0	0	0
IKU3C	1420	16.8	0	0	0	0	0	0	0	IKU3P	1420	68.8	0	0	0	0	0	0
IKU3C	1440	11.9	0	0	0	0	0	0	0	IKU3P	1440	83.8	0	0	0	0	0	0
IKU3C	1460	8.3	0	0	0	0	0	0	0	IKU3P	1460	100	0	0	0	0	0	0
IKU3C	1480	5.6	0	0	0	0	0	0	0	IKU3P	1480	117.1	0	0	0	0	0	0
IKU3C	1500	3.7	0	0	0	0	0	0	0	IKU3P	1500	135	0	0	0	0	0	0
IKU3C	1520	2.4	0	0	0	0	0	0	0	IKU3P	1520	153.5	0	0	0	0	0	0
IKU3C	1540	1.5	0	0	0	0	0	0	0	IKU3P	1540	172.5	0	0	0	0	0	0
Dec-23 (198d 12/29/23); CSize 50; IKZ3 1367.00																		
IKZ3C	1300	87.8	0	0	0	0	0	0	0	IKZ3P	1300	21.9	0	0	0	0	0	0
IKZ3C	1320	74.8	0	0	0	0	0	0	0	IKZ3P	1320	28.6	0	0	0	0	0	0
IKZ3C	1340	63	0	0	0	0	0	0	0	IKZ3P	1340	36.4	0	0	0	0	0	0
IKZ3C	1360	52.4	0	0	0	0	0	0	0	IKZ3P	1360	45.5	0	0	0	0	0	0
IKZ3C	1380	43.1	0	0	0	0	0	0	0	IKZ3P	1380	55.9	0	0	0	0	0	0
IKZ3C	1400	35.1	0	0	0	0	0	0	0	IKZ3P	1400	67.5	0	0	0	0	0	0
IKZ3C	1420	28.2	0	0	0	0	0	0	0	IKZ3P	1420	80.3	0	0	0	0	0	0
IKZ3C	1440	22.4	0	0	0	0	0	0	0	IKZ3P	1440	94.1	0	0	0	0	0	0
IKZ3C	1460	17.6	0	0	0	0	0	0	0	IKZ3P	1460	109	0	0	0	0	0	0
IKZ3C	1480	13.6	0	0	0	0	0	0	0	IKZ3P	1480	124.7	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
JUNE CALL	12.39	7.19
JUNE PUT	12.39	7.19
MEAN	12.39	7.19

	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
JULY CALL	12.38	7.17
JULY PUT	12.38	7.17
MEAN	12.38	7.17

Source: Bloomberg

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