

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUN 23	1,386.5	6.50	1,382.0	1388.50	1381.00	4221	38,473
JUL 23	1,388.0	8.00	1,382.0	1389.00	1382.00	53	353
SEP 23	1,374.5	7.00	1,372.5	1375.50	1372.00	22	788
DEC 23	1,374.0	7.00	1,373.0	1375.00	1371.50	8	163

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Jun-23 (15d 6/30/23); CSize 50; IKM3 1388.00																	
IKM3C	1310	76.7	0	0	0	0	0	0	IKM3P	1310	0.3	0	0	0	0	0	0
IKM3C	1320	66.9	0	0	0	0	0	0	IKM3P	1320	0.5	0	0	0	0	0	0
IKM3C	1330	57.4	0	0	0	0	0	0	IKM3P	1330	1	0	0	0	0	0	0
IKM3C	1340	48.3	0	0	0	0	0	0	IKM3P	1340	1.9	0	0	0	0	0	0
IKM3C	1350	39.7	0	0	0	0	0	0	IKM3P	1350	3.2	0	0	0	0	0	0
IKM3C	1360	31.7	0	0	0	0	0	0	IKM3P	1360	5.3	0	0	0	0	0	0
IKM3C	1370	24.6	0	0	0	0	20	0	IKM3P	1370	8.1	0	0	0	0	20	0
IKM3C	1380	18.5	0	0	0	0	4	0	IKM3P	1380	12	0	0	0	0	0	0
IKM3C	1390	13.4	0	0	0	0	24	0	IKM3P	1390	16.9	0	0	0	0	60	0
IKM3C	1400	9.3	0	0	0	0	46	0	IKM3P	1400	22.8	0	0	0	0	0	0
IKM3C	1410	6.2	0	0	0	0	64	0	IKM3P	1410	29.7	0	0	0	0	0	0
IKM3C	1420	4	0	0	0	0	65	0	IKM3P	1420	37.5	0	0	0	0	20	0
IKM3C	1430	2.5	0	0	0	0	4	0	IKM3P	1430	45.9	0	0	0	0	20	0
IKM3C	1440	1.4	0	0	0	0	0	0	IKM3P	1440	54.9	0	0	0	0	60	0
IKM3C	1450	0.8	0	0	0	0	0	0	IKM3P	1450	64.2	0	0	0	0	20	0
IKM3C	1460	0.4	0	0	0	0	0	0	IKM3P	1460	73.8	0	0	0	0	0	0
IKM3C	1470	0.2	0	0	0	0	0	0	IKM3P	1470	83.6	0	0	0	0	0	0
IKM3C	1480	0.1	0	0	0	0	0	0	IKM3P	1480	93.5	0	0	0	0	0	0
IKM3C	1490	0.1	0	0	0	0	0	0	IKM3P	1490	103.4	0	0	0	0	0	0
IKM3C	1500	0.1	0	0	0	0	0	0	IKM3P	1500	113.4	0	0	0	0	0	0
IKM3C	1510	0.1	0	0	0	0	0	0	IKM3P	1510	123.3	0	0	0	0	0	0
IKM3C	1520	0.1	0	0	0	0	0	0	IKM3P	1520	133.3	0	0	0	0	0	0
IKM3C	1530	0.1	0	0	0	0	0	0	IKM3P	1530	143.3	0	0	0	0	0	0
IKM3C	1540	0.1	0	0	0	0	0	0	IKM3P	1540	153.3	0	0	0	0	0	0
IKM3C	1550	0.1	0	0	0	0	0	0	IKM3P	1550	163.3	0	0	0	0	0	0
IKM3C	1560	0.1	0	0	0	0	0	0	IKM3P	1560	173.3	0	0	0	0	0	0
Jul-23 (46d 7/31/23); CSize 50; IKN3 1389.00																	
IKN3C	1310	80.9	0	0	0	0	0	0	IKN3P	1310	3.3	0	0	0	0	0	0
IKN3C	1320	72.3	0	0	0	0	0	0	IKN3P	1320	4.5	0	0	0	0	0	0
IKN3C	1330	64	0	0	0	0	0	0	IKN3P	1330	6.2	0	0	0	0	0	0
IKN3C	1340	56.1	0	0	0	0	0	0	IKN3P	1340	8.3	0	0	0	0	0	0
IKN3C	1350	48.7	0	0	0	0	0	0	IKN3P	1350	10.8	0	0	0	0	0	0
IKN3C	1360	41.8	0	0	0	0	0	0	IKN3P	1360	13.9	0	0	0	0	0	0
IKN3C	1370	35.5	0	0	0	0	0	0	IKN3P	1370	17.6	0	0	0	0	0	0
IKN3C	1380	29.9	0	0	0	0	0	0	IKN3P	1380	21.9	0	0	0	0	0	0
IKN3C	1390	24.8	0	0	0	0	0	0	IKN3P	1390	26.8	0	0	0	0	0	0
IKN3C	1400	20.3	0	0	0	0	0	0	IKN3P	1400	32.3	0	0	0	0	0	0
IKN3C	1410	16.5	0	0	0	0	0	0	IKN3P	1410	38.4	0	0	0	0	0	0
IKN3C	1420	13.2	0	0	0	0	0	0	IKN3P	1420	45	0	0	0	0	0	0
IKN3C	1430	10.4	0	0	0	0	0	0	IKN3P	1430	52.2	0	0	0	0	0	0
IKN3C	1440	8.1	0	0	0	0	0	0	IKN3P	1440	59.9	0	0	0	0	0	0
IKN3C	1450	6.2	0	0	0	0	0	0	IKN3P	1450	68	0	0	0	0	0	0
Sep-23 (106d 9/29/23); CSize 50; IKU3 1374.50																	
IKU3C	1300	85.2	0	0	0	0	0	0	IKU3P	1300	11.4	0	0	0	0	0	0
IKU3C	1320	70.5	0	0	0	0	0	0	IKU3P	1320	16.5	0	0	0	0	0	0
IKU3C	1340	57.3	0	0	0	0	0	0	IKU3P	1340	23.1	0	0	0	0	0	0
IKU3C	1360	45.7	0	0	0	0	0	0	IKU3P	1360	31.3	0	0	0	0	0	0
IKU3C	1380	35.7	0	0	0	0	0	0	IKU3P	1380	41.1	0	0	0	0	0	0
IKU3C	1400	27.3	0	0	0	0	0	0	IKU3P	1400	52.6	0	0	0	0	0	0
IKU3C	1420	20.4	0	0	0	0	0	0	IKU3P	1420	65.5	0	0	0	0	0	0
IKU3C	1440	15	0	0	0	0	0	0	IKU3P	1440	79.9	0	0	0	0	0	0
IKU3C	1460	10.7	0	0	0	0	0	0	IKU3P	1460	95.5	0	0	0	0	0	0
IKU3C	1480	7.5	0	0	0	0	0	0	IKU3P	1480	112.1	0	0	0	0	0	0
IKU3C	1500	5.2	0	0	0	0	0	0	IKU3P	1500	129.6	0	0	0	0	0	0
IKU3C	1520	3.5	0	0	0	0	0	0	IKU3P	1520	147.7	0	0	0	0	0	0
IKU3C	1540	2.3	0	0	0	0	0	0	IKU3P	1540	166.3	0	0	0	0	0	0
Dec-23 (197d 12/29/23); CSize 50; IKZ3 1376.50																	
IKZ3C	1300	94.7	0	0	0	0	0	0	IKZ3P	1300	22	0	0	0	0	0	0
IKZ3C	1320	81.5	0	0	0	0	0	0	IKZ3P	1320	28.4	0	0	0	0	0	0
IKZ3C	1340	69.4	0	0	0	0	0	0	IKZ3P	1340	36	0	0	0	0	0	0
IKZ3C	1360	58.5	0	0	0	0	0	0	IKZ3P	1360	44.8	0	0	0	0	0	0
IKZ3C	1380	48.8	0	0	0	0	0	0	IKZ3P	1380	54.7	0	0	0	0	0	0
IKZ3C	1400	40.3	0	0	0	0	0	0	IKZ3P	1400	65.9	0	0	0	0	0	0
IKZ3C	1420	32.9	0	0	0	0	0	0	IKZ3P	1420	78.2	0	0	0	0	0	0
IKZ3C	1440	26.6	0	0	0	0	0	0	IKZ3P	1440	91.5	0	0	0	0	0	0
IKZ3C	1460	21.3	0	0	0	0	0	0	IKZ3P	1460	105.8	0	0	0	0	0	0
IKZ3C	1480	16.8	0	0	0	0	0	0	IKZ3P	1480	121	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG	
JUNE CALL	13.03	12.39	5.17
JUNE PUT	13.03	12.39	5.17
MEAN	13.03	12.39	5.17

	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	13.02	12.38	5.17
JULY PUT	13.02	12.38	5.17
MEAN	13.02	12.38	5.17

Source: Bloomberg

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