

**Underlying Instrument - FKLI**

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUN 23	1,382.5	-4.00	1,386.5	1390.50	1377.00	3877	38,705
JUL 23	1,383.0	-5.00	1,386.5	1391.00	1378.50	86	333
SEP 23	1,370.0	-4.50	1,371.0	1371.00	1367.00	24	802
DEC 23	1,371.5	-2.50	1,376.5	1376.50	1368.00	22	167

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
<b>Jun-23 (14d 6/30/23); CSize 50; IKM3 1386.50</b>																	
IKM3C	1310	72.4	0	0	0	0	0	0	IKM3P	1310	0.1	0	0	0	0	0	0
IKM3C	1320	62.5	0	0	0	0	0	0	IKM3P	1320	0.1	0	0	0	0	0	0
IKM3C	1330	52.6	0	0	0	0	0	0	IKM3P	1330	0.2	0	0	0	0	0	0
IKM3C	1340	43	0	0	0	0	0	0	IKM3P	1340	0.6	0	0	0	0	0	0
IKM3C	1350	33.8	0	0	0	0	0	0	IKM3P	1350	1.4	0	0	0	0	0	0
IKM3C	1360	25.3	0	0	0	0	0	0	IKM3P	1360	2.9	0	0	0	0	0	0
IKM3C	1370	17.9	0	0	0	0	20	0	IKM3P	1370	5.4	0	0	0	0	20	0
IKM3C	1380	11.9	0	0	0	0	4	0	IKM3P	1380	9.4	0	0	0	0	0	0
IKM3C	1390	7.3	0	0	0	0	24	0	IKM3P	1390	14.8	0	0	0	0	60	0
IKM3C	1400	4.1	0	0	0	0	46	0	IKM3P	1400	21.6	0	0	0	0	0	0
IKM3C	1410	2.1	0	0	0	0	64	0	IKM3P	1410	29.6	0	0	0	0	0	0
IKM3C	1420	1	0	0	0	0	65	0	IKM3P	1420	38.5	0	0	0	0	20	0
IKM3C	1430	0.4	0	0	0	0	4	0	IKM3P	1430	47.9	0	0	0	0	20	0
IKM3C	1440	0.2	0	0	0	0	0	0	IKM3P	1440	57.6	0	0	0	0	60	0
IKM3C	1450	0.1	0	0	0	0	0	0	IKM3P	1450	67.5	0	0	0	0	20	0
IKM3C	1460	0.1	0	0	0	0	0	0	IKM3P	1460	77.4	0	0	0	0	0	0
IKM3C	1470	0.1	0	0	0	0	0	0	IKM3P	1470	87.4	0	0	0	0	0	0
IKM3C	1480	0.1	0	0	0	0	0	0	IKM3P	1480	97.4	0	0	0	0	0	0
IKM3C	1490	0.1	0	0	0	0	0	0	IKM3P	1490	107.4	0	0	0	0	0	0
IKM3C	1500	0.1	0	0	0	0	0	0	IKM3P	1500	117.4	0	0	0	0	0	0
IKM3C	1510	0.1	0	0	0	0	0	0	IKM3P	1510	127.3	0	0	0	0	0	0
IKM3C	1520	0.1	0	0	0	0	0	0	IKM3P	1520	137.3	0	0	0	0	0	0
IKM3C	1530	0.1	0	0	0	0	0	0	IKM3P	1530	147.3	0	0	0	0	0	0
IKM3C	1540	0.1	0	0	0	0	0	0	IKM3P	1540	157.3	0	0	0	0	0	0
IKM3C	1550	0.1	0	0	0	0	0	0	IKM3P	1550	167.3	0	0	0	0	0	0
IKM3C	1560	0.1	0	0	0	0	0	0	IKM3P	1560	177.3	0	0	0	0	0	0
<b>Jul-23 (45d 7/31/23); CSize 50; IKN3 1387.00</b>																	
IKN3C	1310	73.7	0	0	0	0	0	0	IKN3P	1310	1	0	0	0	0	0	0
IKN3C	1320	64.5	0	0	0	0	0	0	IKN3P	1320	1.7	0	0	0	0	0	0
IKN3C	1330	55.5	0	0	0	0	0	0	IKN3P	1330	2.7	0	0	0	0	0	0
IKN3C	1340	47.1	0	0	0	0	0	0	IKN3P	1340	4.2	0	0	0	0	0	0
IKN3C	1350	39.2	0	0	0	0	0	0	IKN3P	1350	6.3	0	0	0	0	0	0
IKN3C	1360	32	0	0	0	0	0	0	IKN3P	1360	9.1	0	0	0	0	0	0
IKN3C	1370	25.6	0	0	0	0	0	0	IKN3P	1370	12.6	0	0	0	0	0	0
IKN3C	1380	20	0	0	0	0	0	0	IKN3P	1380	17	0	0	0	0	0	0
IKN3C	1390	15.2	0	0	0	0	0	0	IKN3P	1390	22.2	0	0	0	0	0	0
IKN3C	1400	11.3	0	0	0	0	0	0	IKN3P	1400	28.3	0	0	0	0	0	0
IKN3C	1410	8.2	0	0	0	0	0	0	IKN3P	1410	35.1	0	0	0	0	0	0
IKN3C	1420	5.8	0	0	0	0	0	0	IKN3P	1420	42.6	0	0	0	0	0	0
IKN3C	1430	4	0	0	0	0	0	0	IKN3P	1430	50.8	0	0	0	0	0	0
IKN3C	1440	2.6	0	0	0	0	0	0	IKN3P	1440	59.4	0	0	0	0	0	0
IKN3C	1450	1.7	0	0	0	0	0	0	IKN3P	1450	68.4	0	0	0	0	0	0
<b>Sep-23 (105d 9/29/23); CSize 50; IKU3 1370.00</b>																	
IKU3C	1300	74.7	0	0	0	0	0	0	IKU3P	1300	5.3	0	0	0	0	0	0
IKU3C	1320	58.8	0	0	0	0	0	0	IKU3P	1320	9.2	0	0	0	0	0	0
IKU3C	1340	44.7	0	0	0	0	0	0	IKU3P	1340	15	0	0	0	0	0	0
IKU3C	1360	32.8	0	0	0	0	0	0	IKU3P	1360	22.8	0	0	0	0	0	0
IKU3C	1380	23	0	0	0	0	0	0	IKU3P	1380	33	0	0	0	0	0	0
IKU3C	1400	15.5	0	0	0	0	0	0	IKU3P	1400	45.3	0	0	0	0	0	0
IKU3C	1420	10	0	0	0	0	0	0	IKU3P	1420	59.6	0	0	0	0	0	0
IKU3C	1440	6.2	0	0	0	0	0	0	IKU3P	1440	75.6	0	0	0	0	0	0
IKU3C	1460	3.6	0	0	0	0	0	0	IKU3P	1460	92.8	0	0	0	0	0	0
IKU3C	1480	2	0	0	0	0	0	0	IKU3P	1480	111.1	0	0	0	0	0	0
IKU3C	1500	1.1	0	0	0	0	0	0	IKU3P	1500	129.9	0	0	0	0	0	0
IKU3C	1520	0.6	0	0	0	0	0	0	IKU3P	1520	149.2	0	0	0	0	0	0
IKU3C	1540	0.3	0	0	0	0	0	0	IKU3P	1540	168.8	0	0	0	0	0	0
<b>Dec-23 (196d 12/29/23); CSize 50; IKZ3 1373.00</b>																	
IKZ3C	1300	81.8	0	0	0	0	0	0	IKZ3P	1300	11.6	0	0	0	0	0	0
IKZ3C	1320	67.4	0	0	0	0	0	0	IKZ3P	1320	16.8	0	0	0	0	0	0
IKZ3C	1340	54.5	0	0	0	0	0	0	IKZ3P	1340	23.5	0	0	0	0	0	0
IKZ3C	1360	43.2	0	0	0	0	0	0	IKZ3P	1360	31.8	0	0	0	0	0	0
IKZ3C	1380	33.5	0	0	0	0	0	0	IKZ3P	1380	41.8	0	0	0	0	0	0
IKZ3C	1400	25.4	0	0	0	0	0	0	IKZ3P	1400	53.4	0	0	0	0	0	0
IKZ3C	1420	18.9	0	0	0	0	0	0	IKZ3P	1420	66.5	0	0	0	0	0	0
IKZ3C	1440	13.7	0	0	0	0	0	0	IKZ3P	1440	81	0	0	0	0	0	0
IKZ3C	1460	9.7	0	0	0	0	0	0	IKZ3P	1460	96.7	0	0	0	0	0	0
IKZ3C	1480	6.7	0	0	0	0	0	0	IKZ3P	1480	113.4	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
JUNE CALL	9.50	13.03
JUNE PUT	9.50	13.03
MEAN	9.50	13.03

	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	9.47	13.02
JULY PUT	9.47	13.02
MEAN	9.47	13.02

Source: Bloomberg

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