

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUN 23	1,385.0	-4.00	1,386.0	1387.50	1377.50	5044	39,855
JUL 23	1,386.0	-4.00	1,387.5	1388.00	1379.00	208	360
AUG 23	1,371.0	-4.50	1,368.5	1372.50	1366.00	19	810
SEP 23	1,371.5	-4.50	1,370.0	1373.50	1366.50	32	169

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	
Jun-23 (10d 6/30/23); CSize 50; IKM3 1385.00																			
IKM3C	1310	74.9	0	0	0	0	0	0	0	IKM3P	1310	0.1	0	0	0	0	0	0	0
IKM3C	1320	64.9	0	0	0	0	0	0	0	IKM3P	1320	0.1	0	0	0	0	0	0	0
IKM3C	1330	55	0	0	0	0	0	0	0	IKM3P	1330	0.1	0	0	0	0	0	0	0
IKM3C	1340	45	0	0	0	0	0	0	0	IKM3P	1340	0.1	0	0	0	0	0	0	0
IKM3C	1350	35	0	0	0	0	0	0	0	IKM3P	1350	0.1	0	0	0	0	0	0	0
IKM3C	1360	25	0	0	0	0	0	0	0	IKM3P	1360	0.1	0	0	0	0	0	0	0
IKM3C	1370	15.4	0	0	0	0	20	0	20	IKM3P	1370	0.4	0	0	0	0	0	20	0
IKM3C	1380	7.2	0	0	0	0	4	0	4	IKM3P	1380	2.2	0	0	0	0	0	0	0
IKM3C	1390	2.2	0	0	0	0	24	0	24	IKM3P	1390	7.2	0	0	0	0	0	60	0
IKM3C	1400	0.4	0	0	0	0	46	0	46	IKM3P	1400	15.4	0	0	0	0	0	0	0
IKM3C	1410	0.1	0	0	0	0	64	0	64	IKM3P	1410	25	0	0	0	0	0	0	0
IKM3C	1420	0.1	0	0	0	0	65	0	65	IKM3P	1420	35	0	0	0	0	0	20	0
IKM3C	1430	0.1	0	0	0	0	4	0	4	IKM3P	1430	45	0	0	0	0	0	20	0
IKM3C	1440	0.1	0	0	0	0	0	0	0	IKM3P	1440	55	0	0	0	0	0	60	0
IKM3C	1450	0.1	0	0	0	0	0	0	0	IKM3P	1450	64.9	0	0	0	0	0	20	0
IKM3C	1460	0.1	0	0	0	0	0	0	0	IKM3P	1460	74.9	0	0	0	0	0	0	0
IKM3C	1470	0.1	0	0	0	0	0	0	0	IKM3P	1470	84.9	0	0	0	0	0	0	0
IKM3C	1480	0.1	0	0	0	0	0	0	0	IKM3P	1480	94.9	0	0	0	0	0	0	0
IKM3C	1490	0.1	0	0	0	0	0	0	0	IKM3P	1490	104.9	0	0	0	0	0	0	0
IKM3C	1500	0.1	0	0	0	0	0	0	0	IKM3P	1500	114.9	0	0	0	0	0	0	0
IKM3C	1510	0.1	0	0	0	0	0	0	0	IKM3P	1510	124.9	0	0	0	0	0	0	0
IKM3C	1520	0.1	0	0	0	0	0	0	0	IKM3P	1520	134.9	0	0	0	0	0	0	0
IKM3C	1530	0.1	0	0	0	0	0	0	0	IKM3P	1530	144.9	0	0	0	0	0	0	0
IKM3C	1540	0.1	0	0	0	0	0	0	0	IKM3P	1540	154.9	0	0	0	0	0	0	0
IKM3C	1550	0.1	0	0	0	0	0	0	0	IKM3P	1550	164.9	0	0	0	0	0	0	0
IKM3C	1560	0.1	0	0	0	0	0	0	0	IKM3P	1560	174.8	0	0	0	0	0	0	0
Jul-23 (41d 7/31/23); CSize 50; IKN3 1386.00																			
IKN3C	1310	75.7	0	0	0	0	0	0	0	IKN3P	1310	0.1	0	0	0	0	0	0	0
IKN3C	1320	65.8	0	0	0	0	0	0	0	IKN3P	1320	0.1	0	0	0	0	0	0	0
IKN3C	1330	55.8	0	0	0	0	0	0	0	IKN3P	1330	0.1	0	0	0	0	0	0	0
IKN3C	1340	45.9	0	0	0	0	0	0	0	IKN3P	1340	0.1	0	0	0	0	0	0	0
IKN3C	1350	36.2	0	0	0	0	0	0	0	IKN3P	1350	0.3	0	0	0	0	0	0	0
IKN3C	1360	26.9	0	0	0	0	0	0	0	IKN3P	1360	1	0	0	0	0	0	0	0
IKN3C	1370	18.5	0	0	0	0	0	0	0	IKN3P	1370	2.6	0	0	0	0	0	0	0
IKN3C	1380	11.5	0	0	0	0	4	4	4	IKN3P	1380	5.6	0	0	0	0	0	0	0
IKN3C	1390	6.4	0	0	0	0	0	0	0	IKN3P	1390	10.4	0	0	0	0	0	0	0
IKN3C	1400	3.1	0	0	0	0	0	0	0	IKN3P	1400	17.1	0	0	0	0	0	0	0
IKN3C	1410	1.3	0	0	0	0	0	0	0	IKN3P	1410	25.2	0	0	0	0	0	0	0
IKN3C	1420	0.5	0	0	0	0	0	0	0	IKN3P	1420	34.3	0	0	0	0	0	0	0
IKN3C	1430	0.1	0	0	0	0	0	0	0	IKN3P	1430	44	0	0	0	0	0	0	0
IKN3C	1440	0.1	0	0	0	0	0	0	0	IKN3P	1440	53.8	0	0	0	0	0	0	0
IKN3C	1450	0.1	0	0	0	0	0	0	0	IKN3P	1450	63.8	0	0	0	0	0	0	0
Sep-23 (101d 9/29/23); CSize 50; IKU3 1371.00																			
IKU3C	1300	70.5	0	0	0	0	0	0	0	IKU3P	1300	0.1	0	0	0	0	0	0	0
IKU3C	1320	51.2	0	0	0	0	0	0	0	IKU3P	1320	4	0	0	0	0	0	0	0
IKU3C	1340	33.4	0	0	0	0	0	0	0	IKU3P	1340	2.7	0	0	0	0	0	0	0
IKU3C	1360	18.8	0	0	0	0	0	0	0	IKU3P	1360	7.9	0	0	0	0	0	0	0
IKU3C	1380	8.7	0	0	0	0	0	0	0	IKU3P	1380	17.6	0	0	0	0	0	0	0
IKU3C	1400	3.2	0	0	0	0	0	0	0	IKU3P	1400	32	0	0	0	0	0	0	0
IKU3C	1420	0.9	0	0	0	0	0	0	0	IKU3P	1420	49.5	0	0	0	0	0	0	0
IKU3C	1440	0.2	0	0	0	0	0	0	0	IKU3P	1440	68.6	0	0	0	0	0	0	0
IKU3C	1460	0.1	0	0	0	0	0	0	0	IKU3P	1460	88.3	0	0	0	0	0	0	0
IKU3C	1480	0.1	0	0	0	0	0	0	0	IKU3P	1480	108.1	0	0	0	0	0	0	0
IKU3C	1500	0.1	0	0	0	0	0	0	0	IKU3P	1500	127.9	0	0	0	0	0	0	0
IKU3C	1520	0.1	0	0	0	0	0	0	0	IKU3P	1520	147.7	0	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	0	IKU3P	1540	167.6	0	0	0	0	0	0	0
Dec-23 (192d 12/29/23); CSize 50; IKZ3 1371.50																			
IKZ3C	1300	71.1	0	0	0	0	0	0	0	IKZ3P	1300	0.8	0	0	0	0	0	0	0
IKZ3C	1320	53	0	0	0	0	0	0	0	IKZ3P	1320	2.4	0	0	0	0	0	0	0
IKZ3C	1340	36.8	0	0	0	0	0	0	0	IKZ3P	1340	5.8	0	0	0	0	0	0	0
IKZ3C	1360	23.4	0	0	0	0	0	0	0	IKZ3P	1360	12.1	0	0	0	0	0	0	0
IKZ3C	1380	13.4	0	0	0	0	0	0	0	IKZ3P	1380	21.8	0	0	0	0	0	0	0
IKZ3C	1400	6.9	0	0	0	0	0	0	0	IKZ3P	1400	34.9	0	0	0	0	0	0	0
IKZ3C	1420	3.1	0	0	0	0	0	0	0	IKZ3P	1420	50.8	0	0	0	0	0	0	0
IKZ3C	1440	1.2	0	0	0	0	0	0	0	IKZ3P	1440	68.6	0	0	0	0	0	0	0
IKZ3C	1460	0.4	0	0	0	0	0	0	0	IKZ3P	1460	87.5	0	0	0	0	0	0	0
IKZ3C	1480	0.1	0	0	0	0	0	0	0	IKZ3P	1480	106.8	0	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG	
JUNE CALL	4.42	7.19	-38.53
JUNE PUT	4.42	7.19	-38.53
MEAN	4.42	7.19	-38.53

	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	4.39	7.22	-39.20
JULY PUT	4.42	7.22	-38.78
MEAN	4.41	7.22	-38.99

Source: Bloomberg

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