

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUN 23	1,380.5	-1.00	1,384.5	1385.50	1373.00	6566	38,456
JUL 23	1,382.0	-0.50	1,385.5	1385.50	1375.00	66	232
SEP 23	1,369.0	0.00	1,372.0	1372.00	1364.50	45	752
DEC 23	1,368.5	0.50	1,370.5	1370.50	1361.00	67	148

Calls										Puts									
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	
Jun-23 (23d 6/30/23); CSize 50; IKM3 1382.50																			
IKM3C	1320	60.4	0	0	0	0	0	0	0	IKM3P	1320	0.1	0	0	0	0	0	0	0
IKM3C	1330	50.5	0	0	0	0	0	0	0	IKM3P	1330	0.1	0	0	0	0	0	0	0
IKM3C	1340	40.7	0	0	0	0	0	0	0	IKM3P	1340	0.3	0	0	0	0	0	0	0
IKM3C	1350	31.4	0	0	0	0	0	0	0	IKM3P	1350	0.9	0	0	0	0	0	0	0
IKM3C	1360	22.7	0	0	0	0	0	0	0	IKM3P	1360	2.3	0	0	0	0	0	0	0
IKM3C	1370	15.3	0	0	0	0	0	20	0	IKM3P	1370	4.8	0	0	0	0	20	0	0
IKM3C	1380	9.4	0	0	0	0	4	0	0	IKM3P	1380	8.9	0	0	0	0	0	0	0
IKM3C	1390	5.2	0	0	0	0	24	0	0	IKM3P	1390	14.7	0	0	0	0	40	0	20
IKM3C	1400	2.6	0	0	0	0	46	0	0	IKM3P	1400	22	0	0	0	0	0	0	0
IKM3C	1410	1.1	0	0	0	0	64	0	0	IKM3P	1410	30.6	0	0	0	0	0	0	0
IKM3C	1420	0.4	0	0	0	0	65	0	0	IKM3P	1420	39.8	0	0	0	0	0	20	0
IKM3C	1430	0.1	0	0	0	0	4	0	0	IKM3P	1430	49.5	0	0	0	0	0	20	0
IKM3C	1440	0.1	0	0	0	0	0	0	0	IKM3P	1440	59.4	0	0	0	0	0	60	0
IKM3C	1450	0.1	0	0	0	0	0	0	0	IKM3P	1450	69.4	0	0	0	0	0	20	0
IKM3C	1460	0.1	0	0	0	0	0	0	0	IKM3P	1460	79.3	0	0	0	0	0	0	0
IKM3C	1470	0.1	0	0	0	0	0	0	0	IKM3P	1470	89.3	0	0	0	0	0	0	0
IKM3C	1480	0.1	0	0	0	0	0	0	0	IKM3P	1480	99.3	0	0	0	0	0	0	0
IKM3C	1490	0.1	0	0	0	0	0	0	0	IKM3P	1490	109.3	0	0	0	0	0	0	0
IKM3C	1500	0.1	0	0	0	0	0	0	0	IKM3P	1500	119.3	0	0	0	0	0	0	0
IKM3C	1510	0.1	0	0	0	0	0	0	0	IKM3P	1510	129.2	0	0	0	0	0	0	0
IKM3C	1520	0.1	0	0	0	0	0	0	0	IKM3P	1520	139.2	0	0	0	0	0	0	0
IKM3C	1530	0.1	0	0	0	0	0	0	0	IKM3P	1530	149.2	0	0	0	0	0	0	0
IKM3C	1540	0.1	0	0	0	0	0	0	0	IKM3P	1540	159.2	0	0	0	0	0	0	0
IKM3C	1550	0.1	0	0	0	0	0	0	0	IKM3P	1550	169.2	0	0	0	0	0	0	0
IKM3C	1560	0.1	0	0	0	0	0	0	0	IKM3P	1560	179.1	0	0	0	0	0	0	0
Jul-23 (54d 7/31/23); CSize 50; IKN3 1382.50																			
IKN3C	1320	62.2	0	0	0	0	0	0	0	IKN3P	1320	0.5	0	0	0	0	0	0	0
IKN3C	1330	52.7	0	0	0	0	0	0	0	IKN3P	1330	0.9	0	0	0	0	0	0	0
IKN3C	1340	43.6	0	0	0	0	0	0	0	IKN3P	1340	1.8	0	0	0	0	0	0	0
IKN3C	1350	35.1	0	0	0	0	0	0	0	IKN3P	1350	3.2	0	0	0	0	0	0	0
IKN3C	1360	27.3	0	0	0	0	0	0	0	IKN3P	1360	5.4	0	0	0	0	0	0	0
IKN3C	1370	20.5	0	0	0	0	0	0	0	IKN3P	1370	8.6	0	0	0	0	0	0	0
IKN3C	1380	14.8	0	0	0	0	0	0	0	IKN3P	1380	12.8	0	0	0	0	0	0	0
IKN3C	1390	10.2	0	0	0	0	0	0	0	IKN3P	1390	18.2	0	0	0	0	0	0	0
IKN3C	1400	6.7	0	0	0	0	0	0	0	IKN3P	1400	24.6	0	0	0	0	0	0	0
IKN3C	1410	4.2	0	0	0	0	0	0	0	IKN3P	1410	32.1	0	0	0	0	0	0	0
IKN3C	1420	2.5	0	0	0	0	0	0	0	IKN3P	1420	40.3	0	0	0	0	0	0	0
IKN3C	1430	1.4	0	0	0	0	0	0	0	IKN3P	1430	49.2	0	0	0	0	0	0	0
IKN3C	1440	0.8	0	0	0	0	0	0	0	IKN3P	1440	58.5	0	0	0	0	0	0	0
IKN3C	1450	0.4	0	0	0	0	0	0	0	IKN3P	1450	68.1	0	0	0	0	0	0	0
Sep-23 (114d 9/29/23); CSize 50; IKU3 1371.00																			
IKU3C	1300	70	0	0	0	0	0	0	0	IKU3P	1300	1.7	0	0	0	0	0	0	0
IKU3C	1320	52.5	0	0	0	0	0	0	0	IKU3P	1320	4	0	0	0	0	0	0	0
IKU3C	1340	37.1	0	0	0	0	0	0	0	IKU3P	1340	8.4	0	0	0	0	0	0	0
IKU3C	1360	24.4	0	0	0	0	0	0	0	IKU3P	1360	15.4	0	0	0	0	0	0	0
IKU3C	1380	14.8	0	0	0	0	0	0	0	IKU3P	1380	25.6	0	0	0	0	0	0	0
IKU3C	1400	8.2	0	0	0	0	0	0	0	IKU3P	1400	38.9	0	0	0	0	0	0	0
IKU3C	1420	4.1	0	0	0	0	0	0	0	IKU3P	1420	54.6	0	0	0	0	0	0	0
IKU3C	1440	1.9	0	0	0	0	0	0	0	IKU3P	1440	72.2	0	0	0	0	0	0	0
IKU3C	1460	0.8	0	0	0	0	0	0	0	IKU3P	1460	90.9	0	0	0	0	0	0	0
IKU3C	1480	0.3	0	0	0	0	0	0	0	IKU3P	1480	110.2	0	0	0	0	0	0	0
IKU3C	1500	0.1	0	0	0	0	0	0	0	IKU3P	1500	129.8	0	0	0	0	0	0	0
IKU3C	1520	0.1	0	0	0	0	0	0	0	IKU3P	1520	149.6	0	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	0	IKU3P	1540	169.4	0	0	0	0	0	0	0
Dec-23 (205d 12/29/23); CSize 50; IKZ3 1370.50																			
IKZ3C	1300	72.1	0	0	0	0	0	0	0	IKZ3P	1300	4.8	0	0	0	0	0	0	0
IKZ3C	1320	56.2	0	0	0	0	0	0	0	IKZ3P	1320	8.5	0	0	0	0	0	0	0
IKZ3C	1340	42.2	0	0	0	0	0	0	0	IKZ3P	1340	14.2	0	0	0	0	0	0	0
IKZ3C	1360	30.4	0	0	0	0	0	0	0	IKZ3P	1360	22	0	0	0	0	0	0	0
IKZ3C	1380	20.9	0	0	0	0	0	0	0	IKZ3P	1380	32.2	0	0	0	0	0	0	0
IKZ3C	1400	13.7	0	0	0	0	0	0	0	IKZ3P	1400	44.7	0	0	0	0	0	0	0
IKZ3C	1420	8.6	0	0	0	0	0	0	0	IKZ3P	1420	59.2	0	0	0	0	0	0	0
IKZ3C	1440	5.1	0	0	0	0	0	0	0	IKZ3P	1440	75.3	0	0	0	0	0	0	0
IKZ3C	1460	2.9	0	0	0	0	0	0	0	IKZ3P	1460	92.8	0	0	0	0	0	0	0
IKZ3C	1480	1.5	0	0	0	0	0	0	0	IKZ3P	1480	111.1	0	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
JUNE CALL	6.49	8.04
JUNE PUT	6.49	8.04
MEAN	6.49	8.04

	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	6.47	8.04
JULY PUT	6.47	8.04
MEAN	6.47	8.04

Source: Bloomberg

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