

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUN 23	1,386.0	-1.50	1,387.0	1394.00	1384.50	24990	44,179
JUL 23	1,385.0	-3.00	1,387.0	1394.00	1384.00	21270	17,949
SEP 23	1,370.0	-3.50	1,377.5	1378.50	1369.50	89	916
DEC 23	1,371.5	-2.50	1,375.5	1378.00	1372.00	11	183

Calls										Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl		Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Jun-23 (3d 6/30/23); CSize 50; IKM3 1388.50																		
IKM3C	1310	76	0	0	0	0	0	0	0	IKM3P	1310	0.1	0	0	0	0	0	0
IKM3C	1320	66	0	0	0	0	0	0	0	IKM3P	1320	0.1	0	0	0	0	0	0
IKM3C	1330	56	0	0	0	0	0	0	0	IKM3P	1330	0.1	0	0	0	0	0	0
IKM3C	1340	46	0	0	0	0	0	0	0	IKM3P	1340	0.1	0	0	0	0	0	0
IKM3C	1350	36	0	0	0	0	0	0	0	IKM3P	1350	0.1	0	0	0	0	0	0
IKM3C	1360	26	0	0	0	0	0	0	0	IKM3P	1360	0.1	0	0	0	0	0	0
IKM3C	1370	16.4	0	0	0	0	20	0	20	IKM3P	1370	0.4	0	0	0	0	0	20
IKM3C	1380	8	0	0	0	0	4	0	4	IKM3P	1380	2	0	0	0	0	0	0
IKM3C	1390	2.7	0	0	0	0	24	0	24	IKM3P	1390	6.7	0	0	0	0	0	60
IKM3C	1400	0.6	0	0	0	0	46	0	46	IKM3P	1400	14.6	0	0	0	0	0	0
IKM3C	1410	0.1	0	0	0	0	64	0	64	IKM3P	1410	24.1	0	0	0	0	0	0
IKM3C	1420	0.1	0	0	0	0	65	0	65	IKM3P	1420	34	0	0	0	0	0	20
IKM3C	1430	0.1	0	0	0	0	4	0	4	IKM3P	1430	44	0	0	0	0	0	20
IKM3C	1440	0.1	0	0	0	0	0	0	0	IKM3P	1440	54	0	0	0	0	0	60
IKM3C	1450	0.1	0	0	0	0	0	0	0	IKM3P	1450	64	0	0	0	0	0	20
IKM3C	1460	0.1	0	0	0	0	0	0	0	IKM3P	1460	74	0	0	0	0	0	0
IKM3C	1470	0.1	0	0	0	0	0	0	0	IKM3P	1470	84	0	0	0	0	0	0
IKM3C	1480	0.1	0	0	0	0	0	0	0	IKM3P	1480	94	0	0	0	0	0	0
IKM3C	1490	0.1	0	0	0	0	0	0	0	IKM3P	1490	104	0	0	0	0	0	0
IKM3C	1500	0.1	0	0	0	0	0	0	0	IKM3P	1500	114	0	0	0	0	0	0
IKM3C	1510	0.1	0	0	0	0	0	0	0	IKM3P	1510	124	0	0	0	0	0	0
IKM3C	1520	0.1	0	0	0	0	0	0	0	IKM3P	1520	134	0	0	0	0	0	0
IKM3C	1530	0.1	0	0	0	0	0	0	0	IKM3P	1530	144	0	0	0	0	0	0
IKM3C	1540	0.1	0	0	0	0	0	0	0	IKM3P	1540	154	0	0	0	0	0	0
IKM3C	1550	0.1	0	0	0	0	0	0	0	IKM3P	1550	164	0	0	0	0	0	0
IKM3C	1560	0.1	0	0	0	0	0	0	0	IKM3P	1560	173.9	0	0	0	0	0	0
Jul-23 (34d 7/31/23); CSize 50; IKN3 1387.00																		
IKN3C	1310	74.9	0	0	0	0	0	0	0	IKN3P	1310	0.1	0	0	0	0	0	0
IKN3C	1320	65.1	0	0	0	0	0	0	0	IKN3P	1320	0.3	0	0	0	0	0	0
IKN3C	1330	55.4	0	0	0	0	0	0	0	IKN3P	1330	0.6	0	0	0	0	0	0
IKN3C	1340	46.1	0	0	0	0	0	0	0	IKN3P	1340	1.2	0	0	0	0	0	0
IKN3C	1350	37.2	0	0	0	0	0	0	0	IKN3P	1350	2.3	0	0	0	0	0	0
IKN3C	1360	29	0	0	0	0	0	0	0	IKN3P	1360	4.1	0	0	0	0	0	0
IKN3C	1370	20	0	0	0	0	24	4	24	IKN3P	1370	6.8	0	0	0	0	0	0
IKN3C	1380	16	0	0	0	0	70	20	70	IKN3P	1380	10.7	0	0	0	0	0	0
IKN3C	1390	10.7	0	0	0	0	48	28	48	IKN3P	1390	15.7	0	0	0	0	0	9
IKN3C	1400	7	0	0	0	0	0	0	0	IKN3P	1400	21.9	0	0	0	0	0	47
IKN3C	1410	4.3	0	0	0	0	0	0	0	IKN3P	1410	29.2	0	0	0	0	0	60
IKN3C	1420	2.5	0	0	0	0	0	0	0	IKN3P	1420	37.4	0	0	0	0	0	0
IKN3C	1430	1.4	0	0	0	0	0	0	0	IKN3P	1430	46.2	0	0	0	0	0	0
IKN3C	1440	0.7	0	0	0	0	0	0	0	IKN3P	1440	55.5	0	0	0	0	0	0
IKN3C	1450	0.3	0	0	0	0	0	0	0	IKN3P	1450	65.1	0	0	0	0	0	0
IKN3C	1460	0.2	0	0	0	0	0	0	0	IKN3P	1460	74.9	0	0	0	0	0	0
Sep-23 (94d 9/29/23); CSize 50; IKU3 1372.50																		
IKU3C	1300	71.6	0	0	0	0	0	0	0	IKU3P	1300	2.1	0	0	0	0	0	0
IKU3C	1320	54.3	0	0	0	0	0	0	0	IKU3P	1320	4.7	0	0	0	0	0	0
IKU3C	1340	39	0	0	0	0	0	0	0	IKU3P	1340	9.3	0	0	0	0	0	0
IKU3C	1360	26.4	0	0	0	0	0	0	0	IKU3P	1360	16.4	0	0	0	0	0	0
IKU3C	1380	16.6	0	0	0	0	0	0	0	IKU3P	1380	26.5	0	0	0	0	0	0
IKU3C	1400	9.7	0	0	0	0	0	0	0	IKU3P	1400	39.4	0	0	0	0	0	0
IKU3C	1420	5.2	0	0	0	0	0	0	0	IKU3P	1420	54.8	0	0	0	0	0	0
IKU3C	1440	2.6	0	0	0	0	0	0	0	IKU3P	1440	72	0	0	0	0	0	0
IKU3C	1460	1.2	0	0	0	0	0	0	0	IKU3P	1460	90.5	0	0	0	0	0	0
IKU3C	1480	0.5	0	0	0	0	0	0	0	IKU3P	1480	109.6	0	0	0	0	0	0
IKU3C	1500	0.2	0	0	0	0	0	0	0	IKU3P	1500	129.2	0	0	0	0	0	0
IKU3C	1520	0.1	0	0	0	0	0	0	0	IKU3P	1520	148.9	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	0	IKU3P	1540	168.7	0	0	0	0	0	0
Dec-23 (185d 12/29/23); CSize 50; IKZ3 1371.50																		
IKZ3C	1300	76.5	0	0	0	0	0	0	0	IKZ3P	1300	6.2	0	0	0	0	0	0
IKZ3C	1320	60.9	0	0	0	0	0	0	0	IKZ3P	1320	10.3	0	0	0	0	0	0
IKZ3C	1340	47.1	0	0	0	0	0	0	0	IKZ3P	1340	16.1	0	0	0	0	0	0
IKZ3C	1360	35.2	0	0	0	0	0	0	0	IKZ3P	1360	23.9	0	0	0	0	0	0
IKZ3C	1380	25.4	0	0	0	0	0	0	0	IKZ3P	1380	33.8	0	0	0	0	0	0
IKZ3C	1400	17.7	0	0	0	0	0	0	0	IKZ3P	1400	45.7	0	0	0	0	0	0
IKZ3C	1420	11.9	0	0	0	0	0	0	0	IKZ3P	1420	59.6	0	0	0	0	0	0
IKZ3C	1440	7.6	0	0	0	0	0	0	0	IKZ3P	1440	75	0	0	0	0	0	0
IKZ3C	1460	4.7	0	0	0	0	0	0	0	IKZ3P	1460	91.8	0	0	0	0	0	0
IKZ3C	1480	2.8	0	0	0	0	0	0	0	IKZ3P	1480	109.6	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JUNE CALL	7.59	7.40	2.57
JUNE PUT	7.59	4.47	69.80
MEAN	7.59	5.94	27.89

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	7.74	8.27	-6.41
JULY PUT	7.65	7.39	3.52
MEAN	7.70	7.83	-1.72

Source: Bloomberg

	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

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