Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUN 23	1,388.0	3.00	1,385.0	1393.00	1385.00	12835	18,141
JUL 23	1,384.5	0.00	1,384.5	1390.50	1383.00	12768	42,507
SEP 23	1,367.5	-0.50	1,372.0	1374.00	1367.50	85	965
DEC 23	1,369.5	0.00	1,374.0	1374.00	1369.50	11	188

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICh
Jun-23 (1d 6/30/23); CSize 50; IKM3 1388.00																	
IKM3C	1310	78	0	0	0	0	0	0	IKM3P	1310	0.1	0	0	0	0	0	0
IKM3C	1320	68	0	0	0	0	0	0	IKM3P	1320	0.1	0	0	0	0	0	0
IKM3C	1330	58	0	0	0	0	0	0	IKM3P	1330	0.1	0	0	0	0	0	0
IKM3C	1340	48	0	0	0	0	0	0	IKM3P	1340	0.1	0	0	0	0	0	0
IKM3C	1350	38	0	0	0	0	0	0	IKM3P	1350	0.1	0	0	0	0	0	0
IKM3C	1360	28	0	0	0	0	0	0	IKM3P	1360	0.1	0	0	0	0	0	0
IKM3C	1370	18	0	0	0	0	20	0	IKM3P	1370	0.1	0	0	0	0	20	0
IKM3C	1380	8.6	0	0	0	0	4	0	IKM3P	1380	0.6	0	0	0	0	0	0
IKM3C	1390	2.1	0	0	0	0	24	0	IKM3P	1390	4.1	0	0	0	0	60	0
IKM3C	1400	0.2	0	0	0	0	46	0	IKM3P	1400	12.2	0	0	0	0	0	0
IKM3C	1410	0.1	0	0	0	0	64	0	IKM3P	1410	22	0	0	0	0	0	0
IKM3C	1420	0.1	0	0	0	0	65	0	IKM3P	1420	32	0	0	0	0	20	0
IKM3C	1430	0.1	0	0	0	0	4	0	IKM3P	1430	42	0	0	0	0	20	0
IKM3C	1440	0.1	0	0	0	0	0	0	IKM3P	1440	52	0	0	0	0	60	0
IKM3C	1450	0.1	0	0	0	0	0	0	IKM3P	1450	62	0	0	0	0	20	0
IKM3C	1460	0.1	0	0	0	0	0	0	IKM3P	1460	72	0	0	0	0	0	0
IKM3C	1470	0.1	0	0	0	0	0	0	IKM3P	1470	82	0	0	0	0	0	0
IKM3C	1480	0.1	0	0	0	0	0	0	IKM3P	1480	92	0	0	0	0	0	0
IKM3C	1490	0.1	0	0	0	0	0	0	IKM3P	1490	102	0	0	0	0	0	0
IKM3C	1500	0.1	0	0	0	0	0	0	IKM3P	1500	112	0	0	0	0	0	0
IKM3C	1510	0.1	0	0	0	0	0	0	IKM3P	1510	122	0	0	0	0	0	0
IKM3C	1520	0.1	0	0	0	0	0	0	IKM3P	1520	132	0	0	0	0	0	0
IKM3C	1530	0.1	0	0	0	0	0	0	IKM3P	1530	142	0	0	0	0	0	0
IKM3C	1540	0.1	0	0	0	0	0	0	IKM3P	1540	152	0	0	0	0	0	0
IKM3C	1550	0.1	0	0	0	0	0	0	IKM3P	1550	162	0	0	0	0	0	0
IKM3C	1560	0.1	0	0	0	0	0	0	IKM3P	1560	172	0	0	0	0	0	0
Jul-23 (32d 7/31/23); CSize 50; IKN3 1384.50																	
IKN3C	1310	74.4	0	0	0	0	0	0	IKN3P	1310	0.1	0	0	0	0	0	0
IKN3C	1320	64.5	0	0	0	0	0	0	IKN3P	1320	0.2	0	0	0	0	0	0
IKN3C	1330	54.8	0	0	0	0	0	0	IKN3P	1330	0.4	0	0	0	0	0	0
IKN3C	1340	45.3	0	0	0	0	0	0	IKN3P	1340	0.9	0	0	0	0	0	0
IKN3C	1350	36.3	0	0	0	0	0	0	IKN3P	1350	1.9	0	0	0	0	0	0
IKN3C	1360	28	0	0	0	0	0	0	IKN3P	1360	3.6	0	0	0	0	0	0
IKN3C	1370	20.7	0	0	0	0	24	0	IKN3P	1370	6.2	0	0	0	0	0	0
IKN3C	1380	14.5	0	0	0	0	70	0	IKN3P	1380	10.1	0	0	0	0	0	0
IKN3C	1390	9.7	0	0	0	0	48	0	IKN3P	1390	15.2	0	0	0	0	9	0
IKN3C	1400	6.1	0	0	0	0	0	0	IKN3P	1400	21.5	0	0	0	0	57	10
IKN3C	1410	3.6	0	0	0	0	0	0	IKN3P	1410	29.5	0	0	0	0	70	10
IKN3C	1420	1.9	0	0	0	0	0	0	IKN3P	1420	37.4	0	0	0	0	0	0
IKN3C	1430	1	0	0	0	0	0	0	IKN3P	1430	46.4	0	0	0	0	0	0
IKN3C	1440	0.5	0	0	0	0	0	0	IKN3P	1440	55.8	0	0	0	0	0	0
IKN3C	1450	0.2	0	0	0	0	0	0	IKN3P	1450	65.5	0	0	0	0	0	0
IKN3C	1460	0.1	0	0	0	0	0	0	IKN3P	1460	75.4	0	0	0	0	0	0
Sep-23 (92d 9/29/23); CSize 50; IKU3 1367.50																	
IKU3C	1300	68.9	0	0	0	0	0	0	IKU3P	1300	2	0	0	0	0	0	0
IKU3C	1320	51.7	0	0	0	0	0	0	IKU3P	1320	4.5	0	0	0	0	0	0
IKU3C	1340	36.5	0	0	0	0	0	0	IKU3P	1340	9.2	0	0	0	0	0	0
IKU3C	1360	24	0	0	0	0	0	0	IKU3P	1360	16.6	0	0	0	0	0	0
IKU3C	1380	14.6	0	0	0	0	0	0	IKU3P	1380	27	0	0	0	0	0	0
IKU3C	1400	8.2	0	0	0	0	0	0	IKU3P	1400	40.4	0	0	0	0	0	0
IKU3C	1420	4.2	0	0	0	0	0	0	IKU3P	1420	56.3	0	0	0	0	0	0
IKU3C	1440	1.9	0	0	0	0	0	0	IKU3P	1440	73.9	0	0	0	0	0	0
IKU3C	1460	0.8	0	0	0	0	0	0	IKU3P	1460	92.6	0	0	0	0	0	0
IKU3C	1480	0.3	0	0	0	0	0	0	IKU3P	1480	111.9	0	0	0	0	0	0
IKU3C	1500	0.1	0	0	0	0	0	0	IKU3P	1500	131.6	0	0	0	0	0	0
IKU3C	1520	0.1	0	0	0	0	0	0	IKU3P	1520	151.3	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	IKU3P	1540	171.2	0	0	0	0	0	0
Dec-23 (183d 12/29/23); CSize 50; IKZ3 1369.50																	
IKZ3C	1300	74.2	0	0	0	0	0	0	IKZ3P	1300	5.8	0	0	0	0	0	0
IKZ3C	1320	58.5	0	0	0	0	0	0	IKZ3P	1320	9.8	0	0	0	0	0	0
IKZ3C	1340	44.7	0	0	0	0	0	0	IKZ3P	1340	15.7	0	0	0	0	0	0
IKZ3C	1360	32.9	0	0	0	0	0	0	IKZ3P	1360	23.6	0	0	0	0	0	0
IKZ3C	1380	23.3	0	0	0	0	0	0	IKZ3P	1380	33.7	0	0	0	0	0	0
IKZ3C	1400	15.9	0	0	0	0	0	0	IKZ3P	1400	45.9	0	0	0	0	0	0
IKZ3C	1420	10.4	0	0	0	0	0	0	IKZ3P	1420	60.1	0	0	0	0	0	0
IKZ3C	1440	6.5	0	0	0	0	0	0	IKZ3P	1440	75.9	0	0	0	0	0	0
IKZ3C	1460	3.9	0	0	0	0	0	0	IKZ3P	1460	93	0	0	0	0	0	0
IKZ3C	1480	2.2	0	0	0	0	0	0	IKZ3P	1480	111	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JUNE CALL	7.35	5.64	30.32
JUNE PUT	7.35	5.64	30.32
MEAN	7.35	5.64	30.32

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	7.35	5.71	28.72
JULY PUT	7.39	5.71	29.42
MEAN	7.37	5.71	29.07

	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

Source: Bloomberg

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