

Underlying Instrument - FKL1

Cont	Sett	Change	Open	High	Low	Volm	Open Int
JUN 23	1,389.0	6.50	1,383.0	1393.50	1374.00	6541	39,294
JUL 23	1,390.0	7.00	1,385.5	1394.00	1375.50	118	354
SEP 23	1,375.5	5.50	1,373.0	1378.50	1362.00	115	811
DEC 23	1,376.0	4.50	1,373.0	1380.00	1363.00	76	162

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OIC
Jun-23 (11d 6/30/23); CSize 50; IKM3 1389.00																	
IKM3C	1310	78.9	0	0	0	0	0	0	IKM3P	1310	0.1	0	0	0	0	0	0
IKM3C	1320	68.9	0	0	0	0	0	0	IKM3P	1320	0.1	0	0	0	0	0	0
IKM3C	1330	58.9	0	0	0	0	0	0	IKM3P	1330	0.1	0	0	0	0	0	0
IKM3C	1340	49	0	0	0	0	0	0	IKM3P	1340	0.1	0	0	0	0	0	0
IKM3C	1350	39.1	0	0	0	0	0	0	IKM3P	1350	0.2	0	0	0	0	0	0
IKM3C	1360	29.6	0	0	0	0	0	0	IKM3P	1360	0.6	0	0	0	0	0	0
IKM3C	1370	20.7	0	0	0	0	20	0	IKM3P	1370	1.7	0	0	0	0	20	0
IKM3C	1380	13.1	0	0	0	0	4	0	IKM3P	1380	4.1	0	0	0	0	0	0
IKM3C	1390	7.3	0	0	0	0	24	0	IKM3P	1390	8.3	0	0	0	0	60	0
IKM3C	1400	3.6	0	0	0	0	46	0	IKM3P	1400	14.5	0	0	0	0	0	0
IKM3C	1410	1.5	0	0	0	0	64	0	IKM3P	1410	22.4	0	0	0	0	0	0
IKM3C	1420	0.5	0	0	0	0	65	0	IKM3P	1420	31.5	0	0	0	0	20	0
IKM3C	1430	0.1	0	0	0	0	4	0	IKM3P	1430	41.1	0	0	0	0	20	0
IKM3C	1440	0.1	0	0	0	0	0	0	IKM3P	1440	51	0	0	0	0	60	0
IKM3C	1450	0.1	0	0	0	0	0	0	IKM3P	1450	60.9	0	0	0	0	20	0
IKM3C	1460	0.1	0	0	0	0	0	0	IKM3P	1460	70.9	0	0	0	0	0	0
IKM3C	1470	0.1	0	0	0	0	0	0	IKM3P	1470	80.9	0	0	0	0	0	0
IKM3C	1480	0.1	0	0	0	0	0	0	IKM3P	1480	90.9	0	0	0	0	0	0
IKM3C	1490	0.1	0	0	0	0	0	0	IKM3P	1490	100.9	0	0	0	0	0	0
IKM3C	1500	0.1	0	0	0	0	0	0	IKM3P	1500	110.9	0	0	0	0	0	0
IKM3C	1510	0.1	0	0	0	0	0	0	IKM3P	1510	120.9	0	0	0	0	0	0
IKM3C	1520	0.1	0	0	0	0	0	0	IKM3P	1520	130.9	0	0	0	0	0	0
IKM3C	1530	0.1	0	0	0	0	0	0	IKM3P	1530	140.8	0	0	0	0	0	0
IKM3C	1540	0.1	0	0	0	0	0	0	IKM3P	1540	150.8	0	0	0	0	0	0
IKM3C	1550	0.1	0	0	0	0	0	0	IKM3P	1550	160.8	0	0	0	0	0	0
IKM3C	1560	0.1	0	0	0	0	0	0	IKM3P	1560	170.8	0	0	0	0	0	0
Jul-23 (42d 7/31/23); CSize 50; IKN3 1390.00																	
IKN3C	1310	79.8	0	0	0	0	0	0	IKN3P	1310	0.1	0	0	0	0	0	0
IKN3C	1320	70	0	0	0	0	0	0	IKN3P	1320	0.3	0	0	0	0	0	0
IKN3C	1330	60.3	0	0	0	0	0	0	IKN3P	1330	0.6	0	0	0	0	0	0
IKN3C	1340	51	0	0	0	0	0	0	IKN3P	1340	1.1	0	0	0	0	0	0
IKN3C	1350	42	0	0	0	0	0	0	IKN3P	1350	2.1	0	0	0	0	0	0
IKN3C	1360	33.6	0	0	0	0	0	0	IKN3P	1360	3.8	0	0	0	0	0	0
IKN3C	1370	26.1	0	0	0	0	0	0	IKN3P	1370	6.2	0	0	0	0	0	0
IKN3C	1380	19.5	0	0	0	0	4	4	IKN3P	1380	9.5	0	0	0	0	0	0
IKN3C	1390	14	0	0	0	0	0	0	IKN3P	1390	14	0	0	0	0	0	0
IKN3C	1400	9.6	0	0	0	0	0	0	IKN3P	1400	19.6	0	0	0	0	0	0
IKN3C	1410	6.3	0	0	0	0	0	0	IKN3P	1410	26.3	0	0	0	0	0	0
IKN3C	1420	4	0	0	0	0	0	0	IKN3P	1420	33.8	0	0	0	0	0	0
IKN3C	1430	2.4	0	0	0	0	0	0	IKN3P	1430	42.2	0	0	0	0	0	0
IKN3C	1440	1.3	0	0	0	0	0	0	IKN3P	1440	51.1	0	0	0	0	0	0
IKN3C	1450	0.7	0	0	0	0	0	0	IKN3P	1450	60.5	0	0	0	0	0	0
Sep-23 (102d 9/29/23); CSize 50; IKU3 1375.50																	
IKU3C	1300	76.5	0	0	0	0	0	0	IKU3P	1300	1.7	0	0	0	0	0	0
IKU3C	1320	58.8	0	0	0	0	0	0	IKU3P	1320	3.8	0	0	0	0	0	0
IKU3C	1340	43	0	0	0	0	0	0	IKU3P	1340	7.8	0	0	0	0	0	0
IKU3C	1360	29.5	0	0	0	0	0	0	IKU3P	1360	14.2	0	0	0	0	0	0
IKU3C	1380	18.9	0	0	0	0	0	0	IKU3P	1380	23.4	0	0	0	0	0	0
IKU3C	1400	11.3	0	0	0	0	0	0	IKU3P	1400	35.6	0	0	0	0	0	0
IKU3C	1420	6.2	0	0	0	0	0	0	IKU3P	1420	50.3	0	0	0	0	0	0
IKU3C	1440	3.1	0	0	0	0	0	0	IKU3P	1440	67.1	0	0	0	0	0	0
IKU3C	1460	1.5	0	0	0	0	0	0	IKU3P	1460	85.2	0	0	0	0	0	0
IKU3C	1480	0.6	0	0	0	0	0	0	IKU3P	1480	104.2	0	0	0	0	0	0
IKU3C	1500	0.2	0	0	0	0	0	0	IKU3P	1500	123.7	0	0	0	0	0	0
IKU3C	1520	0.1	0	0	0	0	0	0	IKU3P	1520	143.3	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	IKU3P	1540	163.1	0	0	0	0	0	0
Dec-23 (193d 12/29/23); CSize 50; IKZ3 1376.00																	
IKZ3C	1300	79.8	0	0	0	0	0	0	IKZ3P	1300	5	0	0	0	0	0	0
IKZ3C	1320	63.7	0	0	0	0	0	0	IKZ3P	1320	8.7	0	0	0	0	0	0
IKZ3C	1340	49.3	0	0	0	0	0	0	IKZ3P	1340	14	0	0	0	0	0	0
IKZ3C	1360	36.9	0	0	0	0	0	0	IKZ3P	1360	21.2	0	0	0	0	0	0
IKZ3C	1380	26.7	0	0	0	0	0	0	IKZ3P	1380	30.6	0	0	0	0	0	0
IKZ3C	1400	18.5	0	0	0	0	0	0	IKZ3P	1400	42.1	0	0	0	0	0	0
IKZ3C	1420	12.4	0	0	0	0	0	0	IKZ3P	1420	55.6	0	0	0	0	0	0
IKZ3C	1440	7.9	0	0	0	0	0	0	IKZ3P	1440	70.8	0	0	0	0	0	0
IKZ3C	1460	4.9	0	0	0	0	0	0	IKZ3P	1460	87.5	0	0	0	0	0	0
IKZ3C	1480	2.9	0	0	0	0	0	0	IKZ3P	1480	105.1	0	0	0	0	0	0

Implied volatility for ATM		Previous day	1D%CHG
JUNE CALL	7.19	9.50	-24.32
JUNE PUT	7.19	9.50	-24.32
MEAN	7.19	9.50	-24.32

Implied volatility for ATM		Previous day	1D%CHG
JULY CALL	7.22	9.47	-23.76
JULY PUT	7.22	9.47	-23.76
MEAN	7.22	9.47	-23.76

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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